



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

QUARTERLY STATEMENT
AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []

Incorporated/Organized 02/09/1981 Commenced Business 05/06/1981

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

Main Administrative Office ONE WEST NATIONWIDE BLVD.
(Street and Number)
COLUMBUS, OH, US 43215-2220 614-249-1545
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 COLUMBUS, OH, US 43215-2220
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301
(Street and Number)
COLUMBUS, OH, US 43215-2220 614-249-1545
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI 614-249-1545
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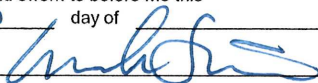
OFFICERS

PRESIDENT & COO	<u>JOHN LAUGHLIN CARTER</u>	SVP & TREASURER	<u>DAVID PATRICK LAPAUL</u>
SVP & SECRETARY	<u>DENISE LYNN SKINGLE</u>		
OTHER			
<u>PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION</u>	<u>VINITA JANE CLEMENTS, EVP-CHIEF HRO</u>	<u>JAMES ROBERT FOWLER, EVP-NATIONWIDE CTO</u>	
<u>TIMOTHY GERARD FROMMEYER, EVP</u>	<u>MARK SHANNON HOWARD, EVP-CLO</u>	<u>RAMON JONES, EVP-CMO</u>	
<u>MICHAEL WILLIAM MAHAFFEY, EVP-CHIEF</u>	<u>AMY TAYLOR SHORE, EVP-CHIEF</u>		
<u>CUSTOMER, STRAT & INNOVATION OFFC</u>	<u>TRANSFORMATION OFFC</u>		
DIRECTORS OR TRUSTEES			
<u>JOHN LAUGHLIN CARTER</u>	<u>TIMOTHY GERARD FROMMEYER</u>	<u>STEVEN ANDREW GINNAN</u>	
<u>ERIC SHAWN HENDERSON</u>	<u>HOLLY RENEE SNYDER</u>	<u>KIRT ALAN WALKER</u>	

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

Subscribed and sworn to before me this 30 day of APRIL 2024


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



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

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY				
ASSETS				
	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	36,936,309,194		36,936,309,194	35,432,236,881
2. Stocks:				
2.1 Preferred stocks	3,394,975		3,394,975	3,744,619
2.2 Common stocks	44,780,500		44,780,500	44,780,500
3. Mortgage loans on real estate:				
3.1 First liens	9,238,497,716		9,238,497,716	9,036,889,100
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(34,374,334)), cash equivalents (\$ 1,549,072,518) and short-term investments (\$ 660,486,370)	2,175,184,554		2,175,184,554	1,628,423,557
6. Contract loans (including \$ premium notes)	326,284,493	28,031	326,256,462	301,335,327
7. Derivatives	1,011,726,440		1,011,726,440	937,314,602
8. Other invested assets	1,292,429,195	26,016,205	1,266,412,990	1,202,974,418
9. Receivables for securities	1,585,139		1,585,139	
10. Securities lending reinvested collateral assets	139,425,607		139,425,607	210,478,027
11. Aggregate write-ins for invested assets	52,140,479		52,140,479	134,295,391
12. Subtotals, cash and invested assets (Lines 1 to 11)	51,221,758,292	26,044,236	51,195,714,056	48,932,472,422
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	432,259,318	1,146,682	431,112,636	416,113,182
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,237,873	7,274,318	2,963,555	3,297,930
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	35,082,935		35,082,935	35,203,225
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,362,768		22,362,768	11,534,399
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	1,417,481		1,417,481	32,813,833
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	533,175,354	348,138,434	185,036,920	174,729,157
19. Guaranty funds receivable or on deposit	1,868,349		1,868,349	1,868,349
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	303,636,440		303,636,440	68,150,198
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,346,580,156	76,569,990	1,270,010,166	1,194,426,805
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	53,908,378,966	459,173,660	53,449,205,306	50,870,609,500
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,669,130,340		5,669,130,340	5,322,344,670
28. Total (Lines 26 and 27)	59,577,509,306	459,173,660	59,118,335,646	56,192,954,170
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	21,918,472		21,918,472	67,913,777
1102. Derivative collateral and receivables	30,222,007		30,222,007	66,381,614
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	52,140,479		52,140,479	134,295,391
2501. Accrued fees and other assets	176,231,991	20,575,148	155,656,843	90,461,800
2502. Deferred software costs	55,994,842	55,994,842		
2503. Admitted disallowed interest maintenance reserve	31,719,830		31,719,830	32,763,645
2598. Summary of remaining write-ins for Line 25 from overflow page	1,082,633,493		1,082,633,493	1,071,201,360
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,346,580,156	76,569,990	1,270,010,166	1,194,426,805

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 44,426,293,775 less \$ included in Line 6.3 (including \$ 811,179,302 Modco Reserve)	44,426,293,775	42,928,282,790
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,700,449	1,760,523
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	603,341,562	604,366,158
4. Contract claims:		
4.1 Life	63,384,539	57,443,518
4.2 Accident and health	10,702	10,921
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	768,329	759,192
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	3,234,127	2,720,207
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 50,909,103 ceded	50,909,103	5,783,279
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 6,152,546 , accident and health \$ 49,616 and deposit-type contract funds \$	6,202,162	20,599,895
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	18,272	18,272
13. Transfers to Separate Accounts due or accrued (net) (including \$ (180,440,357) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(87,458,561)	(138,662,788)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,113,360	7,113,360
15.1 Current federal and foreign income taxes, including \$ (2,718,448) on realized capital gains (losses)	252,458,172	213,536,165
15.2 Net deferred tax liability		
16. Unearned investment income	625,279	607,138
17. Amounts withheld or retained by reporting entity as agent or trustee	4,918,873	2,633,219
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	35,172,186	12,210,991
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	683,401,991	661,767,558
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	13,901,087	26,884,372
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,758,291,092	1,753,212,578
24.08 Derivatives	9,437,526	17,624,749
24.09 Payable for securities	2,029,742,516	1,181,851,469
24.10 Payable for securities lending	138,746,125	209,575,312
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	81,043,364	68,703,727
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	50,083,256,030	47,638,802,605
27. From Separate Accounts Statement	5,669,130,340	5,322,344,670
28. Total liabilities (Lines 26 and 27)	55,752,386,370	52,961,147,275
29. Common capital stock	2,640,000	2,640,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,858,996,556	4,758,996,556
34. Aggregate write-ins for special surplus funds	31,719,830	32,763,645
35. Unassigned funds (surplus)	(1,527,407,110)	(1,562,593,306)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,363,309,276	3,229,166,895
38. Totals of Lines 29, 30 and 37	3,365,949,276	3,231,806,895
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	59,118,335,646	56,192,954,170
DETAILS OF WRITE-INS		
2501. Reserve for escheat funds	15,429,612	14,895,954
2502. Tax credit commitment liabilities	1,971,417	1,971,417
2503. Reserve for litigation		140,274
2598. Summary of remaining write-ins for Line 25 from overflow page	63,642,335	51,696,082
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	81,043,364	68,703,727
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted disallowed interest maintenance reserve	31,719,830	32,763,645
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	31,719,830	32,763,645

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,680,619,504	2,066,868,419	9,570,564,055
2. Considerations for supplementary contracts with life contingencies	32,872	397,371	809,983
3. Net investment income	460,272,888	321,543,864	1,451,408,518
4. Amortization of Interest Maintenance Reserve (IMR)	(1,487,516)	(797,817)	(797,863)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	10,892,869	9,628,847	(337,280,796)
7. Reserve adjustments on reinsurance ceded	(40,007,719)	(48,621,795)	(150,207,322)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	26,340,286	23,739,364	98,483,702
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	53,957,515	75,210,910	368,374,464
9. Totals (Lines 1 to 8.3)	3,190,620,699	2,447,969,163	11,001,354,741
10. Death benefits	69,940,433	61,337,682	215,968,407
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	148,447,018	94,749,553	434,978,412
13. Disability benefits and benefits under accident and health contracts	234,567	239,036	935,781
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	862,344,019	456,691,229	2,304,457,907
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	9,643,225	7,957,629	35,387,084
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	1,487,086,886	1,350,173,922	5,293,508,691
20. Totals (Lines 10 to 19)	2,577,696,148	1,971,149,051	8,285,236,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	290,789,490	238,360,953	1,002,319,429
22. Commissions and expense allowances on reinsurance assumed	1,476	1,514	5,924
23. General insurance expenses and fraternal expenses	116,173,880	103,055,641	434,363,777
24. Insurance taxes, licenses and fees, excluding federal income taxes	18,790,060	16,791,173	59,921,968
25. Increase in loading on deferred and uncollected premiums	(603,193)	498,847	(2,963,104)
26. Net transfers to or (from) Separate Accounts net of reinsurance	68,579,132	(10,042,478)	1,442,658,472
27. Aggregate write-ins for deductions	18,066,713	14,324,019	62,383,370
28. Totals (Lines 20 to 27)	3,089,493,706	2,334,138,720	11,283,926,118
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	101,126,993	113,830,443	(282,571,377)
30. Dividends to policyholders and refunds to members	171,537	87,811	154,895
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	100,955,456	113,742,632	(282,726,272)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	40,136,659	45,670,572	218,713,063
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	60,818,797	68,072,060	(501,439,335)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(1,096,706)	(117,946)	
transferred to the IMR)	(6,806,895)	(657,330)	(28,257,900)
35. Net income (Line 33 plus Line 34)	54,011,902	67,414,730	(529,697,235)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,231,806,895	3,243,049,838	3,243,049,838
37. Net income (Line 35)	54,011,902	67,414,730	(529,697,235)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	158,594	1,708,629	10,267,969
39. Change in net unrealized foreign exchange capital gain (loss)		(1,110,380)	(1,353,482)
40. Change in net deferred income tax		28,674,677	27,489,640
41. Change in nonadmitted assets		(18,842,997)	(19,385,079)
42. Change in liability for reinsurance in unauthorized and certified companies			31,369,904
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(21,634,433)	(37,432,231)	(96,556,620)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			5,602,041
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	100,000,000		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(8,665,016)	(8,865,961)	494,317,988
54. Net change in capital and surplus for the year (Lines 37 through 53)	134,142,382	69,505,490	(11,242,943)
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,365,949,276	3,312,555,328	3,231,806,895
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	42,525,382	70,102,655	336,117,622
08.302. Cash value-corp owned life insurance	11,432,133	5,108,255	32,256,842
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	53,957,515	75,210,910	368,374,464
2701. Net investment earnings on funds withheld by ceding company	18,066,713	14,324,019	62,383,370
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	18,066,713	14,324,019	62,383,370
5301. Adjustment to surplus for initial reinsurance transaction gains	(8,665,016)	(8,865,961)	494,317,988
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(8,665,016)	(8,865,961)	494,317,988

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,684,868,571	2,072,037,275	9,626,610,366
2. Net investment income	445,209,046	306,907,772	1,385,099,595
3. Miscellaneous income	166,079,804	104,926,259	1,579,442,945
4. Total (Lines 1 to 3)	3,296,157,421	2,483,871,306	12,591,152,906
5. Benefit and loss related payments	1,134,045,902	660,948,518	3,141,514,210
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	17,374,905	19,776,712	1,497,558,313
7. Commissions, expenses paid and aggregate write-ins for deductions	456,350,362	373,440,413	1,547,822,632
8. Dividends paid to policyholders	162,400	152,382	307,099
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			30,310,626
10. Total (Lines 5 through 9)	1,607,933,569	1,054,318,025	6,217,512,880
11. Net cash from operations (Line 4 minus Line 10)	1,688,223,852	1,429,553,281	6,373,640,026
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	501,140,972	225,452,619	1,198,111,122
12.2 Stocks		1,424,563	10,696,236
12.3 Mortgage loans	62,182,087	52,676,818	705,204,007
12.4 Real estate			
12.5 Other invested assets	32,340,454	20,445,962	70,658,051
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,938,000	1,216,763	(60,468)
12.7 Miscellaneous proceeds	1,001,836,520	260,732,547	475,678,744
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,599,438,033	561,949,272	2,460,287,692
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,055,623,170	1,353,402,279	5,195,315,743
13.2 Stocks			1,342,798
13.3 Mortgage loans	261,012,460	183,551,441	1,455,323,772
13.4 Real estate			
13.5 Other invested assets	95,340,053	92,116,270	237,393,985
13.6 Miscellaneous applications	41,355,657	152,349,501	394,625,343
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,453,331,340	1,781,419,491	7,284,001,640
14. Net increase (or decrease) in contract loans and premium notes	24,917,811	16,860,301	85,348,774
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(878,811,118)	(1,236,330,519)	(4,909,062,722)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	100,000,000		
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,024,596)	(1,120,278)	(10,836,836)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(361,627,142)	34,490,907	(1,081,033,939)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(262,651,738)	33,370,629	(1,091,870,775)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	546,760,996	226,593,390	372,706,529
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,628,423,557	1,255,717,028	1,255,717,028
19.2 End of period (Line 18 plus Line 19.1)	2,175,184,554	1,482,310,418	1,628,423,557

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

20.0001. Exchange of bond investment to bond investment	113,250,234	51,425,519	372,661,908
20.0002. Capitalized interest on mortgage loans	2,778,243	2,326,827	10,577,228
20.0003. Capitalized interest on bonds	47,930	46,125	188,815
20.0004. Tax credit commitment liabilities			1,596,621
20.0005. Change in cash surrender value – corp owned life insurance	11,432,133	5,108,255	32,256,842
20.0006. Movement of assets between bonds, stocks, mortgages and alternatives			20,100,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	742,275,187	666,081,958	2,879,287,924
2. Group life	11,216	11,557	45,425
3. Individual annuities	1,965,591,554	1,486,891,785	5,996,727,365
4. Group annuities	87,937,544	(1,622,963)	1,482,766,657
5. Accident & health	739	1,154	5,388
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	2,795,816,240	2,151,363,491	10,358,832,759
9. Deposit-type contracts	321,400,000	550,000,000	1,947,300,000
10. Total (Lines 8 and 9)	3,117,216,240	2,701,363,491	12,306,132,759

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The NAIC’s *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

The Commissioner of the Department promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. The Company elected to apply OAC 3901-1-67 to its derivative instruments hedging fixed indexed annuity and indexed universal life insurance products and fixed indexed annuity reserve liabilities. As a result, the Company’s net income changed by \$310,225,692 and \$(31,509,563) for the periods ended March 31, 2024 and December 31, 2023, respectively, and the Company’s statutory surplus changed by \$(306,875,211) and \$(89,264,563) as of March 31, 2024 and December 31, 2023, respectively.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 54,011,902	\$ (529,697,235)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP OAC 3901-1-67:					
Derivative instruments	86	4	3	(77,603,479)	(201,311,216)
Reserves for indexed annuities	51	4	19	470,294,229	161,425,693
Tax impact	101	4	32	(82,465,058)	8,375,960
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (256,213,790)	\$ (498,187,672)
Surplus					
(5) Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,365,949,276	\$ 3,231,806,895
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(1,110,144,118)	(364,393,373)
Reserves for indexed annuities	51	3, 4	1, 19	721,694,510	251,400,281
Tax impact	101	2, 4	18.2, 32	81,574,397	23,728,529
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,672,824,487	\$ 3,321,071,458

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

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

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

C. Accounting Policies

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

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

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

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

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

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

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

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (1,369,952)
	2. 12 Months or Longer	\$ (112,289,653)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 431,916,813
	2. 12 Months or Longer	\$ 1,598,511,502

5. The Company periodically reviews loan-backed and structured securities in an unrealized loss position by comparing the present value of cash flows, including estimated prepayments, expected to be collected from the security to the amortized cost basis of the security. If the present value of cash flows expected to be collected, discounted at the security's effective interest rate, is less than the amortized cost basis of the security, the impairment is considered other-than-temporary and a realized loss is recorded.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

3. Collateral Received

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

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

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$225,995,533	\$-	\$-	\$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$139,425,607	\$-	\$-	\$-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$230,515,444	\$-	\$-	\$-
b. Ending Balance	\$142,214,119	\$-	\$-	\$-

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

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$142,214,119	\$-	\$-	\$-	\$-	\$-	\$142,214,119
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$142,214,119	\$-	\$-	\$-	\$-	\$-	\$142,214,119

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$225,995,533	\$-	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$139,425,607	\$-	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$139,425,607	\$139,425,607
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits (LIHTC)

Not applicable.

L. Restricted Assets

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No. 64 – *Offsetting and Netting of Assets and Liabilities*.

O. 5GI Securities

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

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

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

Asset Type	Percent Share
(1) Cash	0%
(2) Cash equivalents	78%
(3) Short-term investments	22%
(4) Total	100%

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 – Investment Income

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

Note 8 – Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

1-7. There were no changes that were considered significant to the Company from prior year end.

8. The Company has no premium cost due in each of the following four years and thereafter.

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

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*

Not applicable.

Note 9 – Income Taxes

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

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

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

As of March 31, 2024, the Company received capital contributions of \$100,000,000 from Nationwide Life Insurance Company (NLIC). Subsequent to the reporting date, the Company received additional contributions from NLIC, increasing the total contributions during 2024 to \$150,000,000 as of the subsequent event date.

During 2024, the Company made a capital contribution to Nationwide SBL, LLC (NWSBL) totaling \$5,000,000. The entire investment in NWSBL is nonadmitted.

On March 21, 2024, the Company and Nationwide Trust Company, FSB (NTC), an affiliate, executed a replacement \$180,000,000 unsecured promissory note with a maturity date of March 20, 2025 with a draw of \$90,000,000, which was the outstanding balance as of March 31, 2024.

On February 28, 2024, the Company and NWSBL executed a \$550,000,000 replacement unsecured promissory note and revolving line of credit agreement with a maturity date of February 27, 2025 with a draw of \$550,000,000, which was the outstanding balance as of March 31, 2024.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 – Debt

A. All Other Debt

Not applicable.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

1. The Company is a member of the Federal Home Loan Bank of Cincinnati (FHLB). Through its membership, the FHLB established the Company's capacity for short-term borrowings and cash advances under the funding agreement program at up to 40% of total admitted assets.

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

The Company has agreements with the FHLB to provide financing for operations. These agreements, which were renewed in February 2024 and expire January 2025, allow the Company access to borrow up to \$1,050,000,000. As of March 31, 2024 and December 31, 2023, the Company had no amounts outstanding under these agreements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ 24,750,000	\$ 24,750,000	\$ -
(d) Excess Stock	\$ 30,500	\$ 30,500	\$ -
(e) Aggregate Total	\$ 44,780,500	\$ 44,780,500	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 7,050,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ 24,750,000	\$ 24,750,000	\$ -
(d) Excess Stock	\$ 30,500	\$ 30,500	\$ -
(e) Aggregate Total	\$ 44,780,500	\$ 44,780,500	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 7,050,000,000	XXX	XXX

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

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

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 1,596,060,742	\$ 1,752,968,975	\$ 553,488,108
2. Current Year General Account Total Collateral Pledged	\$ 1,596,060,742	\$ 1,752,968,975	\$ 553,488,108
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 1,606,337,402	\$ 1,768,882,215	\$ 553,341,945

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 1,606,337,402	\$ 1,768,882,215	\$ 553,341,945
2. Current Year General Account Maximum Collateral Pledged	\$ 1,606,337,402	\$ 1,768,882,215	\$ 553,341,945
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 1,547,964,181	\$ 1,775,408,492	\$ 553,377,941

4. Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 553,488,108	\$ 553,488,108	\$ -	\$ 553,488,108
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 553,488,108	\$ 553,488,108	\$ -	\$ 553,488,108
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 553,341,945	\$ 553,341,945	\$ -	\$ 553,341,945
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 553,341,945	\$ 553,341,945	\$ -	\$ 553,341,945

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 553,488,108	\$ 553,488,108	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 553,488,108	\$ 553,488,108	\$ -

c. FHLB – Prepayment Obligations

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

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

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

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

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

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

Not applicable.

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

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

NOTES TO THE FINANCIAL STATEMENTS

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales
Not applicable.
- B. Transfers and Servicing of Financial Assets
There were no changes that were considered significant to the Company from prior year end.
- C. Wash Sales
Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

The Company categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes assets and liabilities held at fair value in the statutory statements of assets and liabilities, surplus and other funds as follows:

Level/ 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level/ 2. Unadjusted quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, Secured Overnight Financing Rate, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level/ 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management’s best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in the observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the reporting period in which the change occurs.

Independent pricing services are most often utilized, and compared to pricing from additional sources when available, to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities or models are used. For these bonds and stocks, the Company obtains the pricing services’ methodologies and classifies the investments accordingly in the fair value hierarchy.

Corporate pricing matrices are used in valuing certain bonds. The corporate pricing matrices were developed using publicly and privately available spreads segmented by various weighted average lives and credit quality ratings. Certain private placement bonds have adjusted spreads to capture the impacts of liquidity premium based on industry sector. The weighted average life and credit quality rating of a particular bond to be priced using those matrices are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate industry sector or U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when valuations are not available from independent pricing services or corporate pricing matrices. These bonds are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers, as the brokers often do not provide the necessary transparency into their quotes and methodologies. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments’ fair value. Price movements of broker quotes are subject to validation and require approval from the Company’s management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment’s fair value.

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

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

The fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of March 31, 2024:

	Level 1			Level 2			Level 3			Net Asset Value (NAV)	Total
Assets at Fair Value											
Bonds	\$	-	\$	3,538,828	\$	-	\$	-	\$	3,538,828	
Preferred stocks unaffiliated		-		-		3,394,975		-		3,394,975	
Common stocks unaffiliated		-		44,780,500		-		-		44,780,500	
Derivative assets		-		545,686		-		-		545,686	
Separate account assets		2,870,796,166		-		-		-		2,870,796,166	
Total Assets at Fair Value/(NAV)	\$	2,870,796,166	\$	48,865,014	\$	3,394,975	\$	-	\$	2,923,056,155	
Liabilities at Fair Value											
Derivative liabilities	\$	-	\$	310,015	\$	-	\$	-	\$	310,015	
Total Liabilities at Fair Value	\$	-	\$	310,015	\$	-	\$	-	\$	310,015	

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2024:

	Beginning Balance at 12/31/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2024
Assets at Fair Value										
Preferred stocks unaffiliated	\$3,744,619	\$-	\$-	\$-	\$(349,644)	\$-	\$-	\$-	\$-	\$3,394,975
Total Assets at Fair Value	\$3,744,619	\$-	\$-	\$-	\$(349,644)	\$-	\$-	\$-	\$-	\$3,394,975

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2024:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$34,252,295,736	\$36,932,770,366	\$1,351,314	\$27,736,539,955	\$6,514,404,467	\$-	\$-
Mortgage loans, net of allowance	8,015,211,402	9,238,497,716	-	-	8,015,211,402	-	-
Cash, cash equivalents and short-term investments	2,175,184,554	2,175,184,554	15,682,198	2,159,502,356	-	-	-
Policy loans	326,256,462	326,256,462	-	-	326,256,462	-	-
Derivative assets	2,129,991,529	1,011,180,754	-	153,944,436	1,976,047,093	-	-
Securities lending collateral assets	139,425,607	139,425,607	139,425,607	-	-	-	-
Separate account assets	2,778,919,956	2,798,334,174	43,636,929	1,709,005,571	1,026,277,456	-	-
Total Assets	\$49,817,285,246	\$52,621,649,633	\$200,096,048	\$31,759,992,318	\$17,858,196,880	\$-	\$-
Liabilities							
Investment contracts	\$559,664,416	\$556,176,308	\$-	\$-	\$559,664,416	\$-	\$-
Derivative liabilities	12,469,125	9,127,511	-	12,468,483	642	-	-
Total Liabilities	\$572,133,541	\$565,303,819	\$-	\$12,468,483	\$559,665,058	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured Using Net Asset Value

Not applicable.

Note 21 – Other Items

A-B. Not applicable.

C. Other Disclosures

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

As of March 31, 2024, the pension risk transfer reserves for guarantees of the separate account contracts and supporting assets in the general account were \$181,013,052.

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

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 3, 2024, for the statutory statement available to be issued on May 8, 2024.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 3, 2024, for the statutory statement available to be issued on May 8, 2024.

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

NOTES TO THE FINANCIAL STATEMENTS

Note 23 – Reinsurance

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

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 – Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [X] No []

3.3

If the response to 3.2 is yes, provide a brief description of those changes.
Nationwide Lloyds removed due to its dissolution effective 1/1/2024. Harleysville Lake States Insurance Company removed due to its elimination by merger into Harleysville Insurance Company, effective 1/1/2024

3.4

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

Yes [] No [X]

3.5

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

4.1

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

Yes [] No [X]

4.2

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

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

5.

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

Yes [] No [X] N/A []

6.1

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

12/31/2021

6.2

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

12/31/2021

6.3

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

05/31/2023

6.4

By what department or departments?
OH

6.5

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

Yes [] No [] N/A [X]

6.6

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

Yes [] No [] N/A [X]

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Trust Company, FSB	Columbus, OH	NO	YES	NO	NO
Nationwide Investment Services Corp.	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
.....
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

302,951,925

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$.....

476,331,239
13.

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

\$.....
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$.....
14.22 Preferred Stock	\$	\$.....
14.23 Common Stock	\$	\$.....
14.24 Short-Term Investments	\$ 640,000,000	\$..... 640,000,000
14.25 Mortgage Loans on Real Estate	\$ 102,356,509	\$..... 100,986,085
14.26 All Other	\$ 61,435,261	\$..... 68,836,603
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 803,791,770	\$..... 809,822,688
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$.....
- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No [] N/A []
16.

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

16.1

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

\$ 139,425,607

16.2

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

\$ 139,425,607

16.3

Total payable for securities lending reported on the liability page.

\$ 138,746,125

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I.....
IFM Investors Pty Ltd	U.....
BlackRock Financial Management Inc.	U.....
HPS INVESTMENT PARTNERS, LLC	U.....
T. Rowe Price	U.....
20 GATES MANAGEMENT LLC	U.....
Guggenheim Securities, LLC	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0Q17KI7H93	Securities and Exchange Commission (SEC)	NO.....
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO.....
282125	HPS INVESTMENT PARTNERS, LLC	5493001W7540H8HM8F38	The U.S. Securities and Exchange Commission	NO.....
126032	T. Rowe Price	FAJ59K74IZRGQ0SHUS25	The U.S. Securities and Exchange Commission	NO.....
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO.....
40638	Guggenheim Securities, LLC	5493005G25VHYWLYJU59	The U.S. Securities and Exchange Commission	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

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

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

9,238,497,716

1.14

Total Mortgages in Good Standing

\$

9,238,497,716

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

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

\$

9,238,497,716

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

0.000

%

2.2

A&H cost containment percent

0.000

%

2.3

A&H expense percent excluding cost containment expenses

0.000

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
			NONE						

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories								
States, Etc.		1	Life Contracts		Direct Business Only			
			2	3	4	5	6	7
		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL L	4,579,169	18,327,234			22,906,403	
2.	Alaska	AK L	1,138,869	1,398,750			2,537,619	
3.	Arizona	AZ L	9,091,215	66,832,393			75,923,608	
4.	Arkansas	AR L	2,553,350	8,275,402			10,828,752	
5.	California	CA L	138,417,911	155,458,644			293,876,555	
6.	Colorado	CO L	12,810,163	34,067,431			46,877,594	
7.	Connecticut	CT L	11,967,144	37,791,071			49,758,215	
8.	Delaware	DE L	4,783,947	8,206,336			12,990,283	
9.	District of Columbia	DC L	1,891,078	4,663,030			6,554,108	
10.	Florida	FL L	47,020,716	193,027,103			240,047,819	
11.	Georgia	GA L	22,265,825	49,217,533			71,483,358	
12.	Hawaii	HI L	3,792,466	7,584,385			11,376,851	
13.	Idaho	ID L	1,152,743	13,267,796			14,420,539	
14.	Illinois	IL L	33,197,419	65,982,359			99,179,778	
15.	Indiana	IN L	6,461,020	31,090,510			37,551,530	
16.	Iowa	IA L	2,832,976	8,917,008			11,749,984	
17.	Kansas	KS L	3,370,795	12,443,277			15,814,072	
18.	Kentucky	KY L	4,981,939	21,058,378			26,040,317	
19.	Louisiana	LA L	4,348,680	12,162,092			16,510,772	
20.	Maine	ME L	1,934,330	7,918,107			9,852,437	
21.	Maryland	MD L	21,200,498	56,955,772			78,156,270	
22.	Massachusetts	MA L	18,667,999	74,215,582	75		92,883,656	
23.	Michigan	MI L	32,811,156	47,577,976			80,389,132	
24.	Minnesota	MN L	11,298,915	49,532,906			60,831,821	
25.	Mississippi	MS L	5,133,143	8,733,414			13,866,557	
26.	Missouri	MO L	7,465,761	30,594,978			38,060,739	
27.	Montana	MT L	313,403	5,473,997			5,787,400	
28.	Nebraska	NE L	3,282,728	24,558,119			27,840,847	
29.	Nevada	NV L	6,434,388	15,740,537			22,174,925	
30.	New Hampshire	NH L	1,431,333	17,341,587			18,772,920	
31.	New Jersey	NJ L	27,692,805	129,719,170			157,411,975	
32.	New Mexico	NM L	931,702	8,625,536			9,557,238	
33.	New York	NY N	15,473,911	48,932,694			64,406,605	
34.	North Carolina	NC L	27,724,752	68,326,242			96,050,994	
35.	North Dakota	ND L	1,272,923	510,750			1,783,673	
36.	Ohio	OH L	25,388,164	100,489,294			125,877,458	321,400,000
37.	Oklahoma	OK L	7,487,880	8,380,167			15,868,047	
38.	Oregon	OR L	6,014,866	16,043,578			22,058,444	
39.	Pennsylvania	PA L	28,830,387	118,169,885	575		147,000,847	
40.	Rhode Island	RI L	2,044,683	6,946,452			8,991,135	
41.	South Carolina	SC L	9,520,082	24,642,910			34,162,992	
42.	South Dakota	SD L	1,856,711	1,967,569			3,824,280	
43.	Tennessee	TN L	19,082,281	37,969,301			57,051,582	
44.	Texas	TX L	86,483,249	123,639,156			210,122,405	
45.	Utah	UT L	4,807,575	26,768,756			31,576,331	
46.	Vermont	VT L	944,340	89,823,297			90,767,637	
47.	Virginia	VA L	22,962,531	64,107,107	89		87,069,727	
48.	Washington	WA L	19,237,489	38,052,760			57,290,249	
49.	West Virginia	WV L	2,013,999	8,080,944			10,094,943	
50.	Wisconsin	WI L	6,700,415	41,830,963			48,531,378	
51.	Wyoming	WY L	548,332	1,507,045			2,055,377	
52.	American Samoa	AS N	2,889				2,889	
53.	Guam	GU N	7,131				7,131	
54.	Puerto Rico	PR N	472,200	343,322			815,522	
55.	U.S. Virgin Islands	VI N	21,648				21,648	
56.	Northern Mariana Islands	MP N						
57.	Canada	CAN N	6,884				6,884	
58.	Aggregate Other Aliens	OT XXX	96,965	238,495			335,460	
59.	Subtotal	XXX	744,257,873	2,053,529,100	739		2,797,787,712	321,400,000
90.	Reporting entity contributions for employee benefits plans.....	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	92,645				92,645	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	131,310				131,310	
94.	Aggregate or other amounts not allocable by State.....	XXX						
95.	Totals (Direct Business).....	XXX	744,481,828	2,053,529,100	739		2,798,011,667	321,400,000
96.	Plus Reinsurance Assumed.....	XXX						
97.	Totals (All Business).....	XXX	744,481,828	2,053,529,100	739		2,798,011,667	321,400,000
98.	Less Reinsurance Ceded.....	XXX	65,877,055	49,940,474	619		115,818,148	
99.	Totals (All Business) less Reinsurance Ceded	XXX	678,604,773	2,003,588,626	120		2,682,193,519	321,400,000
DETAILS OF WRITE-INS								
58001.	Foreign - other alien	XXX	96,965	238,495			335,460	
58002.	.....	XXX						
58003.	.....	XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	96,965	238,495			335,460	
9401.	.....	XXX						
9402.	.....	XXX						
9403.	.....	XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

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

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

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

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**NATIONWIDE MUTUAL
INSURANCE COMPANY
(CASUALTY) OH**

Casualty- 100% **OH**
(See Page 2)



Page 1

12.1



NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		31-1486309				10 W. Nationwide, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				100 Green Meadows Drive, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				1000 Yard Street, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				1015 Long Street, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				1050 Yard Street, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				1125 Rail Street, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1733036				120 Acre Partners, LLC	..DE....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	95.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		20-4939866				1125 Yard Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939867				1175 Bobcat, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		26-2451988				1492 Capital, LLC	..OH....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				111 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				155 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				161 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				170 Marconi, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		38-4118665				220 Vine St., LLC	..OH....	NIA.....	NWD HP, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				245 Parks Edge Place, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				275 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				300 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				310 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				343 N. Front, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				400 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				410 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	..OH....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				44 Chestnut, LLC	..OH....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		38-4118665				500 Neil Avenue, LLC	..OH....	NIA.....	NWD HP, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		38-4118665				515 Kilbourne Street, LLC	..OH....	NIA.....	NWD HP, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-1954007				525 Cleveland Avenue, LLC	..OH....	NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				75 Rivulon Boulevard, LLC	..OH....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				775 Yard Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				777 Swan Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				780 Yard Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				795 Rail Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				800 Goodale Boulevard, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				800 Yard Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				808 Yard Street, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				820 Goodale Boulevard, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				822 Williams Avenue, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				825 Junction Way, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				828 Bobcat Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				840 Third Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				840 Yard Street, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				845 Yard Street, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				855 Third Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				860 Third Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				875 First Avenue, LLC	..OH....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				880 Third Avenue, LLC	..OH....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140	Nationwide		20-4939866				880 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		20-4939866				895 W. Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		20-4939866				950 Dorchester Way, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		20-4939866				950 Goodale Boulevard, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				960 Bobcat Avenue, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				975 Rail Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				995 Yard Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				12062 Sycamore Trace, LLC	.. OH.....	NIA.....	Jerome Village Company, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				18615 Claret Drive, LLC	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				18655 Claret Drive, LLC	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				18700 Hayden Road, LLC	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				18750 Hayden Road, LLC	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1580283				AD DORA, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1580283				ADTV, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	10127	27-0114983				ALLIED Insurance Company of America	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	42579	42-1201931				ALLIED Property and Casualty Insurance Company	.. IA.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	19100	42-1527863				ALLIED Texas Agency, Inc.	.. TX.....	IA.....	AMCO Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		42-6054959				AMCO Insurance Company	.. IA.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	.. FL.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		81-4532504				American Tax Credit Fund 2017-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		82-2001573				American Tax Credit Fund 2017-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		82-4591498				American Tax Credit Fund 2018-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-0606592				American Tax Credit Fund 2018-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	12.990	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-0620232				American Tax Credit Fund 2018-C, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-3900932				American Tax Credit Fund 2019-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-3953721				American Tax Credit Fund 2019-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		84-3443067				American Tax Credit Fund 2020-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		85-2359702				American Tax Credit Fund 2020-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		85-2649655				American Tax Credit Fund 2021-A, LLC (fka	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		86-2502912				American Tax Credit Fund 2020-C, LLC)	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-1349942				American Tax Credit Fund 2021-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-4753681				American Tax Credit Fund 2021-C, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-4771309				American Tax Credit Fund 2023-B, LLC (fka	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-4771309				American Tax Credit Fund 2022-A, LLC)	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		92-1389304				American Tax Credit Fund 2023-C, LLC (fka	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		99-0672884				American Tax Credit Fund 2022-B, LLC)	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		99-0698188				American Tax Credit Fund 2023-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		91-0698188				American Tax Credit Fund 2024-A, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1580283				American Tax Credit Fund 2024-B, LLC	.. OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		90-0280710				Arena District CA I, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				Arena District Owners Association	.. OH.....	OTH.....	Other non-Nationwide	n/a	0.000	Other non-Nationwide	... NO.....	2
. 0140	Nationwide		31-1486309				Cavasson Hotel, LLC	.. OH.....	NIA.....	Cavasson Hotel Holdings, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				Cavasson Hotel Holdings, LLC	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	.. OH.....	NIA.....	CNRI-Cannonsport, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	.. TX.....	IA.....	Other non-Nationwide	contract	0.000	Other non-Nationwide	... NO.....	2
. 0140	Nationwide	18961	68-0068866				Crestbrook Insurance Company	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1486309				Crewville, Ltd.	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		84-5052608				Danforth, LLC	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide	... 42587 ...	42-1207150 ..	.....	.....	.....	Depositors Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	46-4104813 ..	.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	.. OH.....	.. OTH.....	Other non-Nationwide	n/a	.. 0.000 ...	Other non-Nationwide	... NO.....	... 2
. 0140 ...	Nationwide .....	.....	33-0096671 ..	.....	.....	.....	DVM Insurance Agency	.. CA.....	.. NIA.....	Veterinary Pet Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 15821 ...	47-4523959 ..	.....	.....	.....	Eagle Captive Reinsurance, LLC	.. OH.....	.. IA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	26-3260559 ..	.....	.....	.....	E-Risk Services, L.L.C.	.. DE.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 22209 ...	75-6013587 ..	.....	.....	.....	Freedom Specialty Insurance Company	.. OH.....	.. IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	Grandview Yard Hotel Holdings, LLC	.. OH.....	.. NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	Grandview Yard Hotel, LLC	.. OH.....	.. NIA.....	Grandview Yard Hotel Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	GVY Residential, LLC	.. OH.....	.. NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 23582 ...	41-0417250 ..	.....	.....	.....	Harleysville Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Harleysville Insurance Company of New Jersey .....	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide	... 42900 ...	23-2253669 ..	.....	.....	.....	.....	.. NJ.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 10674 ...	23-2864924 ..	.....	.....	.....	Harleysville Insurance Company of New York ..	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 35696 ...	23-2384978 ..	.....	.....	.....	Harleysville Preferred Insurance Company ...	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 26182 ...	04-1989660 ..	.....	.....	.....	Harleysville Worcester Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 64017 ...	75-0300900 ..	.....	.....	.....	Jefferson National Life Insurance Company ...	.. TX.....	.. IA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Jefferson National Life Insurance Company of New York	.. NY.....	.. IA.....	Jefferson National Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 15727 ...	47-1180302 ..	.....	.....	.....	Jerome Village Company, LLC	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Lone Star General Agency, Inc.	.. TX.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 11991 ...	38-0865250 ..	.....	.....	.....	National Casualty Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	.....	.....	.....	.....	National Casualty Company of America, Ltd. .	.. GBR.....	.. IA.....	National Casualty Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	42-1154244 ..	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	.. NIA.....	AMCO Insurance Company	Ownership.....	.. 87.300 ...	Nationwide Mutual Insurance Company ...	... YES.....	... 1
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	ALLIED Property & Casualty Insurance Company	Ownership.....	.. 8.470 ...	Nationwide Mutual Insurance Company ...	... YES.....	... 1
. 0140 ...	Nationwide .....	.....	42-1154244 ..	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	.. NIA.....	Depositors Insurance Company	Ownership.....	.. 4.230 ...	Nationwide Mutual Insurance Company ...	... YES.....	... 1
. 0140 ...	Nationwide	... 26093 ...	48-0470690 ..	.....	.....	.....	Nationwide Affinity Insurance Company of America	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	.....	.....	.....	.....	Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 28223 ...	42-1015537 ..	.....	.....	.....	Nationwide Agribusiness Insurance Company ...	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1578869 ..	.....	.....	.....	Nationwide Arena, LLC	.. OH.....	.. NIA.....	NRI Arena, LLC	Ownership.....	.. 90.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-8670712 ..	.....	.....	.....	Nationwide Asset Management, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 10723 ...	95-0639970 ..	.....	.....	.....	Nationwide Assurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1036287 ..	.....	.....	.....	Nationwide Cash Management Company	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-4416546 ..	.....	.....	.....	Nationwide Corporation	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... YES.....	.....
. 0140 ...	Nationwide .....	.....	31-1667326 ..	.....	.....	.....	Nationwide Financial Assignment Company	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	23-2412039 ..	.....	.....	.....	Nationwide Financial General Agency, Inc.	.. PA.....	.. NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 31-6554353 ...	.....	.....	.....	.....	Nationwide Financial Services Capital Trust ..	.. DE.....	.. NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486870 ..	.....	.....	.....	Nationwide Financial Services, Inc.	.. DE.....	.. NIA.....	Nationwide Corporation	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	52-6969857 ..	.....	.....	.....	Nationwide Fund Advisors	.. DE.....	.. NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1748721 ..	.....	.....	.....	Nationwide Fund Distributors LLC	.. DE.....	.. NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0900518 ..	.....	.....	.....	Nationwide Fund Management LLC	.. DE.....	.. NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 23760 ...	31-4425763 ..	.....	.....	.....	Nationwide General Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 10070 ...	31-1399201 ..	.....	.....	.....	Nationwide Indemnity Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 25453 ...	95-2130882 ..	.....	.....	.....	Nationwide Insurance Company of America	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	... 10948 ...	31-1613686 ..	.....	.....	.....	Nationwide Insurance Company of Florida	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	41-2206199 ..	.....	.....	.....	Nationwide Investment Advisors, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide .....	.....	73-0988442 ..	.....	.....	.....	Nationwide Investment Services Corporation .. Nationwide Life and Annuity Insurance Company	.. OK.....	NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...YES.....	.....
. 0140 ...	Nationwide	92657 ..	31-1000740 ..	.....	.....	.....	.....	.. OH.....	RE.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide	66869 ..	31-4156830 ..	.....	.....	.....	.....	.. OH.....	UDP.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	13-4212969 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	01-0749754 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	54-2113175 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	58-2672725 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-0382144 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-1918935 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303694 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303602 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	27-1362364 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	42-1373380 ..	.....	.....	.....	.....	.. IA.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	75-3191025 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide	23787 ..	31-4177100 ..	.....	.....	.....	.....	.. OH.....	UIP.....	Other non-Nationwide	n/a	0.000 ...	Other non-Nationwide	...NO.....	... 2
. 0140 ...	Nationwide .....	.....	34-2012765 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide	37877 ..	31-0970750 ..	.....	.....	.....	.....	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	97.130 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Indemnity Company	Ownership.....	2.870 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Realty Management, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	.....	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Realty Services, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	73-0948330 ..	.....	.....	.....	.....	.. DE.....	NIA.....	NFS Distributors, Inc. Nationwide Life and Annuity Insurance	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	83-2250056 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	36-2434406 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	46-1952215 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	46-1971926 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Tax Credit Partners 2013-B, LLC ..	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1592130 ..	2729677 ..	.....	.....	.....	.. US.....	OTH.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 2
. 0140 ...	Nationwide .....	.....	20-5976272 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0871532 ..	.....	.....	.....	.....	.. OH.....	IA.....	NBS Insurance Agency, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	85-4193218 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NCS Arizona, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	11-3651828 ..	.....	.....	.....	.....	.. DE.....	NIA.....	ND La Quinta Partners, LLC	Ownership.....	95.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1630871 ..	.....	.....	.....	.....	.. DE.....	NIA.....	NFS Distributors, Inc. Nationwide Life and Annuity Insurance	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	93-4557312 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	82-5195340 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NLIC REO Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	82-5194959 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	46-3762545 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NNOV8, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	.....	.. OH.....	NIA.....	North of Third, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		31-1486309				NRI Arena, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Brookside, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Builders, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Cavasson, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Corporate Housing, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000	Nationwide Mutual Insurance Company	NO.....	1
.0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI Office Ventures, Ltd	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NRI Telecom, LLC	..OH....	..NIA.....	NID Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				NRI-Rivulon, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		90-0729552				NTCIF-2011, LLC	..OH....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	1
.0140	Nationwide		27-4700627				NTCP 2011-A, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		46-0741029				NTCP 2012-A, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		46-3309896				NTCP 2013-C, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		46-4111078				NTCP 2014-A, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		47-1404116				NTCP 2014-B, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		47-1413242				NTCP 2014-C, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		47-3909345				NTCP 2015-A, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		47-4148470				NTCP 2015-B, LLC	..OH....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		81-3836925				NTCP 2016-A, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	0.010	Nationwide Mutual Insurance Company	NO.....	2
.0140	Nationwide		82-2015065				NTCP 2017-A, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		84-1969518				NW Fyrebyrd, LLC	..OH....	..NIA.....	NNOV8, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		85-3363961				NW Next, LLC	..OH....	..NIA.....	NNOV8, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		81-0936428				NW Private Debt, LLC	..OH....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		26-1903919				NW REI, LLC	..DE....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		92-1294202				NW-Adams, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		92-2674633				NW-Brandon LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		87-0847675				NW-Broadway at Surf, LLC	..OH....	..NIA.....	NMIC REO Holdings, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		88-2152576				NW-Colfax, LLC	..OH....	..NIA.....	NW REI (NLAIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		92-0292630				NW-Conroe, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		87-3648595				NW-Corazon, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		86-3529884				NW-Englewood, LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		84-4388876				NW-Escalante, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		86-1538532				NW-Escalante II, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		92-3310596				NW-FSU, LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 205 Vine, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 230 West, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 240 Nationwide, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 250 Brodbelt, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 250 West, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 265 Neil, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 300 Neil, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 300 Spring, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District I, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District II, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District MM, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District PW, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Arena District V, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Athletic Club, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-2975730				NW-Boise, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1580283				NWD Brodbelt, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		30-0876022				NWD Franklinton, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-4118665				NWD HP, LLC	..OH....	..NIA.....	NWD Investments, LLC	Ownership.....	75.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-1580283				NWD Investments, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		31-1486309				NWGH, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	75.000	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		87-3124154				NW-Gallatin, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-2943602				NW-Holly Springs, LLC	..OH....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-2431839				NW-Hub13, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-3558072				NW-Huntersville, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3767006				NW-Kingsbury, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-5146596				NW-Logan, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-1565013				NW-Midtown, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		85-1246853				NW-Oakbrook, LLC	..OH....	..NIA.....	NW REI (NLAIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-2595124				NW-OG, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		83-2260477				NW-ORBD, LLC	..OH....	..NIA.....	NW REI (NWIFC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		93-1728625				NW-Pleasant Prairie, LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		47-2449044				NW-Promenade at Madison, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-1367836				NW-Rancho, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		88-1405151				NW-Riverchase, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-3702669				NW-RPG Cranberry, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-0890277				NW-Ruby, LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3273918				NW-San Marco, LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		87-3289289				NW-San Pablo, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-3212025				NW-Springfield, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		93-2022585				NW-Spring Hill, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-2878794				NW-SR-16, LLC	..OH....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-0677233				NW-UNCC, LLC	..OH....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-1603024				NW REI (NLAIC), LLC	..OH....	..NIA.....	Nationwide Life and Annuity Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-1619428				NW REI (NLIC), LLC	..OH....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		81-1861190				NW REI (NMIC), LLC	..OH....	..NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		93-4060860				NW-Townsend, LLC	..OH....	..NIA.....	NW REI (NLAIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-0947092				OCH Company, LLC	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
			26-0263012				Old Track Street Owners Association, Inc.	..OH....	..OTH.....	Other non-Nationwide	n/a	0.000	Other non-Nationwide	...NO.....	2
										Nationwide Life and Annuity Insurance Company					
.0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	..VT....	..IA.....	Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		31-1486309				Perimeter A, Ltd.	..OH....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		20-4939866				Rail Street Parking, LLC	..OH....	..NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
							Registered Investment Advisors Services, Inc.								
.0140	Nationwide		75-2938844					..TX....	..NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide .....	.....	82-0549218 ..	.....	.....	.....	Retention Alternatives Ltd.	..BMJ.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 15580	31-1117969 ..	.....	.....	.....	Scottsdale Indemnity Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 41297	31-1024978 ..	.....	.....	.....	Scottsdale Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 10672	86-0835870 ..	.....	.....	.....	Scottsdale Surplus Lines Insurance Company ..	.. AZ.....	 IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1610040 ..	.....	.....	.....	The Waterfront Partners, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	50.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	 1
. 0140 ...	Nationwide	 36269	86-0619597 ..	.....	.....	.....	Titan Insurance Company	.. MI.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide .....	.....	75-1284530 ..	.....	.....	.....	Titan Insurance Services, Inc.	.. TX.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide .....	.....	33-0160222 ..	.....	.....	.....	V.P.I. Services, Inc.	.. CA.....	 IA.....	Veterinary Pet Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 42285	95-3750113 ..	.....	.....	.....	Veterinary Pet Insurance Company	.. OH.....	 IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 42889	34-1394913 ..	.....	.....	.....	Victoria Fire & Casualty Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide	 10105	34-1777972 ..	.....	.....	.....	Victoria Select Insurance Company	.. OH.....	 IA.....	Victoria Fire & Casualty Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	Wellington Park, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....

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

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

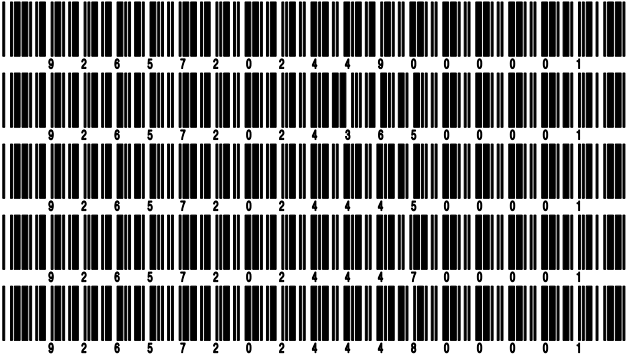
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1	2	3	December 31 Prior Year Net Admitted Assets
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
2504.	Cash value-corp owned life insurance	1,043,765,143	.....	1,043,765,143	1,032,333,010
2505.	Scottish Re liquidation recoverable backed by trust	38,868,350	.....	38,868,350	38,868,350
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,082,633,493		1,082,633,493	1,071,201,360

Additional Write-ins for Liabilities Line 25

		1	2
		Current Statement Date	December 31 Prior Year
2504.	Derivative liability accrued interest	63,250	44,399
2505.	Deferred gain liability	63,579,085	51,651,683
2597.	Summary of remaining write-ins for Line 25 from overflow page	63,642,335	51,696,082

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	9,036,889,102	8,314,610,444
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	258,205,000	1,424,036,000
2.2 Additional investment made after acquisition	2,807,460	31,287,771
3. Capitalized deferred interest and other	2,778,243	10,577,228
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		181,666
7. Deduct amounts received on disposals	62,182,087	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		
10. Deduct current year's other than temporary impairment recognized		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)	9,238,497,718	9,036,889,102
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	9,238,497,718	9,036,889,102
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	9,238,497,718	9,036,889,102

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,224,795,440	1,049,829,554
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,537,698	82,492,601
2.2 Additional investment made after acquisition	88,802,355	176,598,005
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)	3,792,641	(13,756,873)
6. Total gain (loss) on disposals	1,173,994	1,224,620
7. Deduct amounts received on disposals	32,340,454	70,658,051
8. Deduct amortization of premium and depreciation		1,341,933
9. Total foreign exchange change in book/adjusted carrying value	(332,478)	407,517
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,292,429,196	1,224,795,440
12. Deduct total nonadmitted amounts	26,016,205	21,821,018
13. Statement value at end of current period (Line 11 minus Line 12)	1,266,412,991	1,202,974,422

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	35,480,762,001	31,487,818,544
2. Cost of bonds and stocks acquired	2,168,921,334	5,569,509,264
3. Accrual of discount	10,392,865	30,791,551
4. Unrealized valuation increase/(decrease)	(1,925,419)	3,734,810
5. Total gain (loss) on disposals	(3,755,405)	(19,713,991)
6. Deduct consideration for bonds and stocks disposed of	614,468,877	1,581,756,674
7. Deduct amortization of premium	11,540,303	46,725,039
8. Total foreign exchange change in book/adjusted carrying value	(36,159,234)	49,718,432
9. Deduct current year's other than temporary impairment recognized	7,819,965	12,902,304
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	77,671	287,408
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	36,984,484,668	35,480,762,001
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	36,984,484,668	35,480,762,001

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	15,718,528,532	1,128,313,884	275,410,360	156,714,705	16,728,146,761			15,718,528,532
2. NAIC 2 (a)	18,112,936,560	955,105,480	227,278,134	(191,674,086)	18,649,089,820			18,112,936,560
3. NAIC 3 (a)	989,860,410	63,380,803	79,113,541	48,144,500	1,022,272,172			989,860,410
4. NAIC 4 (a)	548,857,399	27,182,827	28,552,933	(55,607,407)	491,879,886			548,857,399
5. NAIC 5 (a)	80,265,014	158,058	9,030,177	(9,827,088)	61,565,807			80,265,014
6. NAIC 6 (a)	4,365,348		3,918,223	3,393,991	3,841,116			4,365,348
7. Total Bonds	35,454,813,263	2,174,141,052	623,303,368	(48,855,385)	36,956,795,562			35,454,813,263
PREFERRED STOCK								
8. NAIC 1				3,394,974	3,394,974			
9. NAIC 2	3,744,619			(3,744,619)				3,744,619
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	3,744,619			(349,645)	3,394,974			3,744,619
15. Total Bonds and Preferred Stock	35,458,557,882	2,174,141,052	623,303,368	(49,205,030)	36,960,190,536			35,458,557,882

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$; NAIC 2 \$ 14,235,447 ; NAIC 3 \$ 6,250,923 NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	660,486,370	xxx	660,117,617	3,137,341	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	662,576,385	650,000,000
2. Cost of short-term investments acquired	645,219,719	667,397,910
3. Accrual of discount	158,898	178,475
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	5,368	
6. Deduct consideration received on disposals	647,474,000	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)	660,486,370	662,576,385
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	660,486,370	662,576,385

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	919,689,852
2.	Cost Paid/(Consideration Received) on additions	247,312,131
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	(519,581)
7.	Amortization	(200,900,525)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	270,876
9.	Total foreign exchange change in Book/Adjusted Carrying Value	35,397,000
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,002,288,915
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,002,288,915

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	10,232,359
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	16,532,253
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	3,057,303
3.12	Section 1, Column 15, prior year	6,626,424 (3,569,121)
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	(3,569,121)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	3,057,303
3.22	Section 1, Column 17, prior year	6,626,424 (3,569,121)
	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	(3,569,121)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	26,764,612
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	26,764,612

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.....	1,002,294,601
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	11,978,376
3.	Total (Line 1 plus Line 2)	1,014,272,977
4.	Part D, Section 1, Column 6	1,023,710,502
5.	Part D, Section 1, Column 7	(9,437,525)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	2,117,758,074
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	2,117,758,074
10.	Part D, Section 1, Column 9	2,134,284,314
11.	Part D, Section 1, Column 10	(16,526,241)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	28,486,850
14.	Part B, Section 1, Column 20	8,921,073
15.	Part D, Section 1, Column 12	37,407,923
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	983,006,774	587,434,860
2. Cost of cash equivalents acquired	27,128,332,119	44,501,164,305
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		(4)
6. Deduct consideration received on disposals	26,562,266,375	44,105,592,387
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)	1,549,072,518	983,006,774
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,549,072,518	983,006,774

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - PART 2

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

[illegible]

SCHEDULE A - PART 3

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

[illegible]

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
00-1103614	COLUMBUS	OH		03/27/2024	6.200	17,500,000		27,034,000
00-1103615	CHARLOTTE	NC		01/10/2024	6.270	30,400,000		48,296,957
00-1103620	HENDERSON	NV		03/26/2024	6.310	35,700,000		54,798,000
00-1103623	LA PORTE	TX		01/19/2024	6.400	31,000,000		44,118,000
00-1103625	ROMULUS	MI		01/29/2024	6.210	15,410,000		22,119,000
00-1103626	BOISE	ID		02/14/2024	6.330	8,675,000		11,921,000
00-1103628	ST CHARLES	IL		01/25/2024	6.260	30,600,000		44,184,000
00-1103631	MIAMI	FL		03/14/2024	5.630	60,000,000		95,823,000
00-1103635	HOUSTON	TX		03/20/2024	6.000	28,920,000		40,656,000
99-0000100	FREDERICKSBURG	TX		09/23/2022	6.000		2,048,814	26,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						258,205,000	2,048,814	414,949,957
99-0000113	CASTLEROCK	CO		06/22/2023	12.000		758,646	37,670,000
0699999. Mortgages in good standing - Mezzanine Loans							758,646	37,670,000
0899999. Total Mortgages in good standing						258,205,000	2,807,460	452,619,957
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
.....								
.....								
.....								
.....								
3399999 - Totals						258,205,000	2,807,460	452,619,957

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1103125	CHARLOTTE	NC		03/04/2020	01/10/2024	18,219,366							18,176,330	18,176,330			
99-0000084	MIAMI	FL		09/09/2020	03/08/2024	11,198,719							11,395,554	11,395,554			
0199999. Mortgages closed by repayment						29,418,084							29,571,883	29,571,883			
00-1100406	EDISON	NJ		08/13/2015		159,274							79,116	79,116			
00-1100844	ORLAND PARK	IL		08/18/2015		561,067							81,506	81,506			
00-1101727	WEST BABYLON	NY		06/14/2013		481,068							13,228	13,228			
00-1101813	RALEIGH	NC		06/14/2013		2,517,933							32,723	32,723			
00-1101908	OCEANSIDE	NY		06/14/2013		8,245,487							98,828	98,828			
00-1101911	GRAND LEDGE	MI		06/14/2013		2,986,579							38,248	38,248			
00-1101919	BLOOMINGTON	IN		06/14/2013		5,939,332							136,839	136,839			
00-1102007	LAKEWOOD	OH		06/28/2013		8,904,219							244,655	244,655			
00-1102015	BOSTON	MA		07/30/2013		9,687,076							125,671	125,671			
00-1102026	KNOXVILLE	TN		10/15/2013		3,492,928							69,313	69,313			
00-1102029	BROKEN ARROW	OK		10/10/2013		7,487,947							198,659	198,659			
00-1102157	EXTON	PA		05/07/2015		10,428,946							79,880	79,880			
00-1102176	PORTLAND	OR		07/01/2014		9,221,789							180,818	180,818			
00-1102210	COLUMBUS	OH		08/20/2015		10,686,082							74,746	74,746			

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102219	NASHVILLE	TN		09/29/2014		4,278,413							46,133	46,133			
00-1102234	SAN DIEGO	CA		09/17/2014		4,631,627							24,309	24,309			
00-1102237	SHERIDAN	CO		10/07/2014		7,826,245							88,258	88,258			
00-1102245	BEAVERTON	OR		10/16/2014		3,479,706							25,888	25,888			
00-1102249	JERICHO	NY		01/27/2015		9,737,407							75,289	75,289			
00-1102255	ZEELAND	MI		12/18/2014		1,494,282							53,506	53,506			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		2,873,725							51,431	51,431			
00-1102276	STRONGSVILLE	OH		12/23/2014		10,692,500							196,179	196,179			
00-1102278	DENVER	CO		01/16/2015		4,485,439							50,623	50,623			
00-1102280	BOULDER	CO		02/02/2015		7,114,546							80,168	80,168			
00-1102297	WASHINGTON	DC		01/27/2015		15,448,945							75,028	75,028			
00-1102303	HENDERSON	NV		01/29/2015		6,690,901							50,830	50,830			
00-1102304	ORLANDO	FL		02/17/2015		12,128,144							80,776	80,776			
00-1102305	SEATTLE	WA		03/10/2015		11,760,617							210,706	210,706			
00-1102309	JACKSONVILLE	FL		01/29/2015		12,782,164							99,198	99,198			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		15,780,484							176,765	176,765			
00-1102317	FRISCO	TX		04/29/2015		11,914,211							66,348	66,348			
00-1102319	BIRMINGHAM	AL		05/07/2015		9,787,908							165,957	165,957			
00-1102331	FREMONT	CA		10/01/2015		2,719,712							87,275	87,275			
00-1102333	NASHVILLE	TN		09/04/2015		10,657,077							117,722	117,722			
00-1102339	BURBANK	CA		11/12/2015		4,707,457							25,841	25,841			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,375,090							69,948	69,948			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		7,973,605							138,923	138,923			
00-1102365	STRONGSVILLE	OH		05/14/2015		14,478,391							156,315	156,315			
00-1102366	WILMINGTON	NC		06/18/2015		6,565,969							49,830	49,830			
00-1102368	TORRANCE	CA		10/23/2015		7,114,123							70,137	70,137			
00-1102370	CHICAGO	IL		06/10/2015		10,111,577							110,792	110,792			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,331,162							57,101	57,101			
00-1102380	SAN ANTONIO	TX		05/07/2015		14,753,476							88,916	88,916			
00-1102394	ANN ARBOR	MI		07/31/2015		15,336,018							164,512	164,512			
00-1102399	WEST FARGO	ND		09/11/2015		7,113,872							50,294	50,294			
00-1102405	MORRISVILLE	NC		10/01/2015		9,245,509							54,159	54,159			
00-1102412	MADISON	WI		09/29/2015		6,952,645							50,321	50,321			
00-1102420	COLUMBUS	OH		11/19/2015		6,187,246							40,143	40,143			
00-1102421	COLUMBUS	OH		11/19/2015		1,132,514							14,150	14,150			
00-1102423	MOORE	OK		11/18/2015		16,773,203							104,833	104,833			
00-1102425	DALLAS	TX		04/04/2016		11,046,916							64,641	64,641			
00-1102426	DALLAS	TX		11/25/2015		13,112,700							79,567	79,567			
00-1102427	FOLSOM	PA		10/23/2015		8,438,965							140,956	140,956			
00-1102428	COLUMBUS	OH	S	11/05/2015		11,616,680							187,672	187,672			
00-1102431	CHANDLER	AZ		09/30/2015		22,463,013							135,967	135,967			
00-1102432	JURUPA VALLEY	CA		10/08/2015		30,686,544							165,125	165,125			
00-1102434	VANCOUVER	WA		10/13/2015		14,832,459							154,909	154,909			
00-1102435	AURORA	CO		10/09/2015		4,182,815							41,934	41,934			
00-1102440	AMERICAN FORK	UT		10/08/2015		5,670,070							93,645	93,645			
00-1102441	SOMERVILLE	MA		12/18/2015		13,558,854							125,084	125,084			
00-1102442	SAN DIEGO	CA		10/19/2015		3,105,289							32,463	32,463			
00-1102448	BELLINGHAM	WA		10/01/2015		10,189,793							74,017	74,017			
00-1102449	SALEM	OR		03/07/2016		7,765,691							54,465	54,465			
00-1102451	MADISON	WI		12/11/2015		9,680,620							63,954	63,954			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		13,150,611							353,413	353,413			

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102476	BOULDER	CO		02/08/2016		5,689,488							88,320	88,320			
00-1102477	MILPITAS	CA		12/14/2015		17,615,627							147,909	147,909			
00-1102478	MILPITAS	CA		12/14/2015		14,412,786							121,016	121,016			
00-1102479	MURRAY	UT		12/10/2015		4,329,115							40,660	40,660			
00-1102481	CABIN JOHN	MD		02/10/2016		8,209,139							76,281	76,281			
00-1102488	MALDEN	MA		04/01/2016		32,672,860							237,654	237,654			
00-1102489	ST CHARLES	MO		08/17/2016		12,653,117							91,882	91,882			
00-1102490	LOUISVILLE	KY		03/09/2016		14,343,376							140,527	140,527			
00-1102491	MERIDIAN	ID		02/01/2016		9,481,475							94,795	94,795			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,690,620							72,748	72,748			
00-1102501	ADDISON	IL		01/28/2016		5,146,693							23,987	23,987			
00-1102502	WEST CHESTER	OH		01/22/2016		8,423,190							38,856	38,856			
00-1102504	PORTLAND	OR		01/20/2016		18,964,988							126,995	126,995			
00-1102510	RALEIGH	NC		01/28/2016		13,420,951							67,979	67,979			
00-1102511	WINSTON-SALEM	NC		02/01/2016		18,708,812							184,596	184,596			
00-1102513	OCEANSIDE	CA		03/28/2016		3,290,296							23,135	23,135			
00-1102520	MCCANDLESS	PA		04/29/2016		62,754,870							366,928	366,928			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,573,540							68,500	68,500			
00-1102543	ROCHESTER	MN		04/05/2016		10,532,491							78,653	78,653			
00-1102551	BENTONVILLE	AR		04/21/2016		22,460,440							348,554	348,554			
00-1102552	BOSTON	MA		04/05/2016		26,927,890							176,580	176,580			
00-1102553	LEXINGTON	SC		09/01/2016		4,464,774							44,796	44,796			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		21,649,922							157,692	157,692			
00-1102559	ORANGE	CA		06/30/2016		2,396,205							17,453	17,453			
00-1102560	ANAHEIM	CA		06/30/2016		4,960,565							36,131	36,131			
00-1102562	WESTMINSTER	CA		06/30/2016		12,863,838							93,697	93,697			
00-1102564	COSTA MESA	CA		06/30/2016		12,485,490							90,941	90,941			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,642,112							48,379	48,379			
00-1102570	EVERETT	WA		05/03/2016		14,367,239							141,298	141,298			
00-1102572	SEATTLE	WA		08/29/2016		10,803,208							69,936	69,936			
00-1102610	ONTARIO	CA		07/07/2016		5,862,436							28,458	28,458			
00-1102611	MIRA LOMA	CA		07/01/2016		17,659,358							85,376	85,376			
00-1102612	EDISON	NJ		08/04/2016		11,127,293							172,302	172,302			
00-1102614	ROGERS	AR		09/01/2016		17,917,020							273,358	273,358			
00-1102617	CONCORD	NH		06/23/2016		10,637,344							75,928	75,928			
00-1102619	MADISON	WI		08/10/2016		6,602,615							44,918	44,918			
00-1102630	EVERETT	WA		09/15/2016		2,353,818							65,386	65,386			
00-1102631	GASTONIA	NC		11/22/2016		6,240,828							58,343	58,343			
00-1102635	WESTPORT	CT		09/26/2016		12,426,768							89,877	89,877			
00-1102636	OVIEDO	FL		08/08/2016		10,775,513							110,540	110,540			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,685,476							78,841	78,841			
00-1102643	HILLSBORO	OR		11/07/2016		8,792,471							88,957	88,957			
00-1102648	COLUMBUS	OH		10/11/2016		9,917,093							58,357	58,357			
00-1102649	BEXLEY	OH		11/23/2016		5,513,961							53,587	53,587			
00-1102653	CERRITOS	CA		09/23/2016		5,580,113							56,338	56,338			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		15,308,035							108,856	108,856			
00-1102660	WILDOMAR	CA		05/23/2017		10,178,313							94,192	94,192			
00-1102665	GLASTONBURY	CT		10/20/2016		16,402,549							115,911	115,911			
00-1102672	AMERICAN CANYON	CA		10/12/2018		5,797,636							58,927	58,927			
00-1102683	CHAPEL HILL	NC		01/30/2017		47,085,796							399,624	399,624			
00-1102689	MACON	GA		02/06/2017		9,815,665							61,581	61,581			

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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
00-1102692	GRANDVIEW HEIGHTS	OH	S	02/01/2017		29,210,641							352,575	352,575			
00-1102693	WEST CHESTER	PA		03/06/2017		33,170,440							191,844	191,844			
00-1102700	BERKELEY	CA		02/17/2017		10,724,806							56,164	56,164			
00-1102704	SEATTLE	WA		04/06/2017		4,016,668							33,409	33,409			
00-1102707	SEATTLE	WA		04/11/2017		9,335,036							50,041	50,041			
00-1102712	VALENCIA	CA		05/15/2017		3,318,122							21,196	21,196			
00-1102719	KENT	WA		04/13/2017		6,537,079							163,688	163,688			
00-1102720	BILLERICA	MA		05/01/2017		2,570,892							23,217	23,217			
00-1102721	BROOKLYN	NY		06/01/2017		10,702,780							146,923	146,923			
00-1102734	WASHINGTON	DC		05/31/2017		45,518,915							268,598	268,598			
00-1102740	MEMPHIS	TN		08/16/2017		12,147,168							129,189	129,189			
00-1102742	LAWRENCE	KS		09/08/2017		21,679,368							111,715	111,715			
00-1102747	ATHENS	GA		06/23/2017		14,381,457							67,251	67,251			
00-1102751	FORT COLLINS	CO		08/24/2017		19,368,702							88,933	88,933			
00-1102753	ENCINITAS	CA		06/23/2017		5,675,487							32,513	32,513			
00-1102754	SAN DIEGO	CA		07/18/2017		8,763,364							55,594	55,594			
00-1102756	MADISON	WI		07/10/2017		10,031,964							61,519	61,519			
00-1102757	BALTIMORE	MD		08/08/2017		9,671,982							69,864	69,864			
00-1102761	RICHMOND	VA		07/19/2017		11,587,408							74,508	74,508			
00-1102762	ODESSA	FL		07/14/2017		11,027,067							86,722	86,722			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,407,240							89,925	89,925			
00-1102766	PLACENTIA	CA		07/27/2017		3,483,827							19,911	19,911			
00-1102767	KALAMAZOO	MI		07/20/2017		5,491,036							91,084	91,084			
00-1102768	PLACENTIA	CA		07/27/2017		6,325,897							36,154	36,154			
00-1102772	NORTHBROOK	IL		08/10/2017		19,100,025							266,180	266,180			
00-1102773	TRMO	SC		07/26/2017		8,849,633							80,683	80,683			
00-1102774	VERNON	CA		06/29/2017		13,465,416							89,534	89,534			
00-1102779	FAIRFAX	VA		08/25/2017		7,013,952							81,276	81,276			
00-1102786	MARYSVILLE	WA		01/10/2018		18,970,511							244,664	244,664			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		10,345,475							130,836	130,836			
00-1102794	TULSA	OK		10/30/2017		9,281,235							126,135	126,135			
00-1102796	OVERLAND PARK	KS		11/07/2017		22,153,337							269,215	269,215			
00-1102797	REDMOND	WA		09/08/2017		7,418,118							174,694	174,694			
00-1102798	WALTHAM	MA		11/29/2017		14,118,129							77,860	77,860			
00-1102799	EUGENE	OR		10/26/2017		4,186,255							26,234	26,234			
00-1102800	FORT MILL	SC		09/22/2017		7,474,883							69,352	69,352			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,455,454							71,130	71,130			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,369,223							63,145	63,145			
00-1102809	CHICAGO	IL		11/01/2017		36,864,717							208,414	208,414			
00-1102814	BEDFORD	NH		03/15/2018		14,059,371							105,958	105,958			
00-1102823	PORTSMOUTH	NH		12/22/2017		10,214,011							54,632	54,632			
00-1102825	NAPLES	FL		12/05/2017		8,435,920							74,464	74,464			
00-1102827	BURIEN	WA		12/18/2017		8,524,981							115,983	115,983			
00-1102828	MODESTO	CA		02/01/2018		3,398,928							29,157	29,157			
00-1102829	MODESTO	CA		02/01/2018		2,974,062							25,513	25,513			
00-1102830	SAN DIEGO	CA		02/23/2018		6,716,188							42,875	42,875			
00-1102837	KENT	WA		03/06/2018		38,504,804							233,585	233,585			
00-1102839	JACKSONVILLE	FL		01/09/2018		27,902,601							174,441	174,441			
00-1102840	TONAWANDA	NY		02/07/2018		5,315,505							33,330	33,330			
00-1102841	RALEIGH	NC		01/31/2018		11,359,012							59,945	59,945			
00-1102843	MILWAUKEE	WI		10/12/2018		5,926,648							24,994	24,994			

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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
00-1102848	JERICO	NY		07/17/2018		21,625,282							111,019	111,019			
00-1102852	BALA CYNWYD	PA		04/06/2018		11,927,783							154,106	154,106			
00-1102855	SAN DIEGO	CA		03/09/2018		3,288,643							27,675	27,675			
00-1102856	CAMBRIDGE	MA		05/23/2018		10,997,835							61,302	61,302			
00-1102857	NEW YORK	NY		04/12/2018		35,082,938							174,366	174,366			
00-1102858	INDIANAPOLIS	IN		04/25/2018		14,953,019							78,936	78,936			
00-1102863	ONTARIO	CA		10/12/2018		3,856,963							22,436	22,436			
00-1102866	NORWALK	CA		05/10/2018		12,887,536							107,934	107,934			
00-1102867	SEATTLE	WA		04/11/2018		7,749,081							45,331	45,331			
00-1102871	SALEM	OR		07/16/2018		8,523,770							46,111	46,111			
00-1102872	CHICAGO	IL		04/13/2018		8,098,004							97,864	97,864			
00-1102874	HOLLAND	MI		05/15/2018		6,323,954							136,654	136,654			
00-1102875	BURLINGTON	KY		06/11/2018		10,766,849							133,193	133,193			
00-1102876	GOLETA	CA		05/17/2018		16,816,540							213,454	213,454			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,475,632							14,828	14,828			
00-1102879	MARLTON	NJ		06/26/2018		17,482,337							140,291	140,291			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,076,854							38,833	38,833			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,141,130							99,677	99,677			
00-1102883	DALLAS	TX		05/29/2018		6,231,299							52,244	52,244			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		24,766,589							146,593	146,593			
00-1102888	WARMINSTER	PA		06/25/2018		12,099,655							150,629	150,629			
00-1102891	CHICAGO	IL		06/29/2018		11,920,965							48,142	48,142			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,056,328							205,037	205,037			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,171,248							44,679	44,679			
00-1102894	MOORESVILLE	NC		07/06/2018		11,729,864							94,805	94,805			
00-1102901	MECHANICSBURG	PA		12/17/2018		18,640,361							95,099	95,099			
00-1102902	BURLINGTON	MA		08/06/2018		26,115,766							208,358	208,358			
00-1102905	RICHMOND	VA		07/27/2018		9,780,600							42,597	42,597			
00-1102908	SUWANEE	GA		10/02/2018		24,252,990							114,951	114,951			
00-1102909	MARLTON	NJ		09/06/2018		6,961,642							56,248	56,248			
00-1102911	TAMPA	FL		09/05/2018		22,678,285							126,326	126,326			
00-1102913	STOUGHTON	MA		09/20/2018		11,377,812							73,923	73,923			
00-1102914	PATCHOGUE	NY		10/12/2018		13,104,485							104,396	104,396			
00-1102918	DENVER	CO		08/31/2018		15,053,034							104,301	104,301			
00-1102919	CULVER CITY	CA		09/21/2018		6,129,902							33,801	33,801			
00-1102926	CERRITOS	CA		02/01/2019		7,393,955							40,706	40,706			
00-1102927	SANTA ANA	CA		02/01/2019		9,128,340							50,255	50,255			
00-1102928	LAKE FOREST	CA		03/18/2019		5,495,343							30,015	30,015			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,445,875							34,641	34,641			
00-1102931	BUENA PARK	CA		10/23/2018		16,335,411							91,682	91,682			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,630,324							41,309	41,309			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,233,909							36,798	36,798			
00-1102936	SENECA	SC		12/21/2018		6,498,337							46,397	46,397			
00-1102942	NEW YORK	NY		12/12/2018		17,358,942							93,590	93,590			
00-1102945	COCONUT CREEK	FL		02/28/2019		13,729,461							74,514	74,514			
00-1102950	RICHMOND	VA		01/17/2019		9,703,654							72,577	72,577			
00-1102953	ORLANDO	FL		03/18/2019		21,432,755							162,248	162,248			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,237,528							117,885	117,885			
00-1102957	ROCK HILL	SC		02/26/2019		8,553,369							36,893	36,893			
00-1102963	MIDLAND	TX		07/31/2019		25,360,045							292,914	292,914			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,285,261							159,175	159,175			

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	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
00-1102969	AMERICAN FORK	UT		02/26/2019		17,222,250							133,392	133,392			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,722,428							65,431	65,431			
00-1102979	WINTER PARK	FL		05/15/2019		16,825,846							87,978	87,978			
00-1102980	LAKE WYLLIE	SC		06/14/2019		22,986,908							110,810	110,810			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,644,011							61,581	61,581			
00-1102986	PINEY FLATS	TN		05/29/2019		18,006,219							97,872	97,872			
00-1102987	LONG BEACH	CA		04/19/2019		13,875,599							109,622	109,622			
00-1102990	BOSTON	MA		06/06/2019		3,799,691							73,893	73,893			
00-1102993	DELTONA	FL		08/16/2019		5,657,354							43,083	43,083			
00-1102994	TAMPA	FL		06/07/2019		19,078,613							135,302	135,302			
00-1103001	VANCOUVER	WA		06/13/2019		1,740,423							16,476	16,476			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,490,023							26,577	26,577			
00-1103006	FREDERICK	MD		11/12/2019		25,669,601							192,920	192,920			
00-1103007	LOVELAND	OH		07/31/2019		10,121,260							55,659	55,659			
00-1103010	LAKE FOREST	CA		06/17/2019		4,676,124							26,314	26,314			
00-1103012	RANDOLPH	MA		07/01/2019		4,869,054							26,838	26,838			
00-1103017	LOS ANGELES	CA		08/02/2019		19,541,279							94,377	94,377			
00-1103024	WOOD DALE	IL		08/29/2019		7,617,462							43,699	43,699			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,559,120							104,001	104,001			
00-1103026	WAYNE	PA		07/01/2019		22,782,657							136,348	136,348			
00-1103029	CHARLOTTE	NC		01/27/2020		19,423,100							110,784	110,784			
00-1103039	SURPRISE	AZ		08/27/2019		10,128,146							101,422	101,422			
00-1103041	PACE	FL		09/12/2019		13,358,639							77,498	77,498			
00-1103042	BOULDER	CO		08/29/2019		31,184,188							167,907	167,907			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,524,317							40,165	40,165			
00-1103044	SANDY	OR		10/15/2019		10,120,097							58,330	58,330			
00-1103047	CORAL GABLES	FL		09/09/2019		8,492,013							98,285	98,285			
00-1103051	WARRENVILLE	IL		11/14/2019		7,088,879							194,800	194,800			
00-1103052	SALT LAKE CITY	UT		12/13/2019		4,986,342							28,497	28,497			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		48,378,577							476,764	476,764			
00-1103058	KIRKLAND	WA		12/19/2019		5,878,989							110,633	110,633			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		16,668,600							91,995	91,995			
00-1103063	HAYWARD	CA		11/18/2019		5,753,781							31,899	31,899			
00-1103064	KENT	WA		11/18/2019		3,835,854							21,266	21,266			
00-1103067	INDIANAPOLIS	IN		02/06/2020		9,107,724							90,370	90,370			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,673,552							71,342	71,342			
00-1103073	NEW YORK	NY		01/10/2020		22,588,338							114,506	114,506			
00-1103074	ST PAUL	MN		11/08/2019		6,416,566							52,588	52,588			
00-1103075	CLAYTON	NC		11/20/2019		23,917,293							138,981	138,981			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,615,760							50,001	50,001			
00-1103078	PHILADELPHIA	PA		11/18/2019		2,822,905							78,358	78,358			
00-1103083	ZEELAND	MI		10/30/2019		838,903							4,139	4,139			
00-1103085	TAMPA	FL		10/17/2019		28,799,035							177,358	177,358			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,612,141							61,103	61,103			
00-1103095	CERRITOS	CA		01/29/2020		6,179,858							58,263	58,263			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,136,552							75,869	75,869			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,181,647							76,400	76,400			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,381,502							51,919	51,919			
00-1103112	NEW YORK	NY		01/30/2020		23,051,041							136,270	136,270			
00-1103125	CHARLOTTE	NC		03/04/2020									43,036	43,036			
00-1103128	CARY	NC		03/11/2020		6,031,402							36,707	36,707			

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	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
00-1103133	WEST CHESTER	PA		03/18/2020		4,670,178							24,762	24,762			
00-1103138	OGDEN	UT		04/29/2020		6,466,216							58,433	58,433			
00-1103139	HUNTINGTON	NY		05/01/2020		7,391,824							45,044	45,044			
00-1103147	POOLER	GA		11/24/2020		10,637,854							119,326	119,326			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,830,511							20,917	20,917			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		47,891,971							302,833	302,833			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		8,822,454							51,547	51,547			
00-1103167	PHILADELPHIA	PA		11/30/2022		17,766,724							60,425	60,425			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,319,427							112,038	112,038			
00-1103174	ALPHARETTA	GA		06/30/2020		11,795,312							129,474	129,474			
00-1103180	MELVILLE	NY		09/01/2020		12,478,097							83,650	83,650			
00-1103182	NATIONAL CITY	CA		09/18/2020		7,400,473							37,039	37,039			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,590,427							33,291	33,291			
00-1103186	ST LOUIS	MO		09/02/2020		9,965,460							52,132	52,132			
00-1103187	LOUISVILLE	KY		11/23/2020		15,228,985							168,661	168,661			
00-1103192	ROCKVILLE	MD		08/26/2021		7,718,119							44,473	44,473			
00-1103199	HUNTSVILLE	AL		11/23/2020		14,678,859							115,864	115,864			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		28,428,823							158,352	158,352			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,342,847							128,639	128,639			
00-1103204	NORFOLK	VA		12/01/2020		20,000,000							102,168	102,168			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,514,721							89,067	89,067			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,205,152							77,752	77,752			
00-1103226	GREENFIELD	WI		02/18/2021		5,553,399							42,624	42,624			
00-1103227	SCOTTSDALE	AZ		03/01/2021		7,863,765							46,119	46,119			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,379,174							58,729	58,729			
00-1103236	WESTWOOD	NJ		03/08/2021		3,808,992							28,653	28,653			
00-1103243	GROVEPORT	OH		04/22/2021		4,445,335							25,087	25,087			
00-1103244	ROCKVILLE	MD		05/19/2021		3,003,357							31,132	31,132			
00-1103246	SANTEE	CA		05/07/2021		27,230,195							136,589	136,589			
00-1103247	CHINO	CA		05/04/2021		6,038,702							31,016	31,016			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		2,969,127							15,613	15,613			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,620,174							65,350	65,350			
00-1103265	CAPE CORAL	FL		08/12/2021		6,811,543							50,730	50,730			
00-1103275	BRISTOL	TN		06/24/2021		8,558,614							47,705	47,705			
00-1103277	SAN FERNANDO	CA		08/10/2021		7,464,548							35,764	35,764			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,753,757							28,522	28,522			
00-1103282	LEHI	UT		06/03/2021		5,135,704							39,280	39,280			
00-1103300	FAIRHOPE	AL		07/09/2021		16,884,456							87,438	87,438			
00-1103301	MESA	AZ		08/05/2021		7,429,408							66,148	66,148			
00-1103302	AUSTIN	TX		07/21/2021		9,492,520							56,413	56,413			
00-1103304	DRAPER	UT		09/03/2021		8,591,609							48,903	48,903			
00-1103306	DELANCO	NJ		09/01/2021		11,890,990							70,142	70,142			
00-1103313	NASHVILLE	TN		09/01/2021		21,926,965							123,998	123,998			
00-1103335	CINCINNATI	OH		11/23/2021		7,382,470							41,124	41,124			
00-1103336	CINCINNATI	OH		11/23/2021		5,848,450							32,578	32,578			
00-1103337	CINCINNATI	OH		11/23/2021		14,381,435							80,111	80,111			
00-1103339	DES MOINES	IA		08/31/2021		9,536,470							53,591	53,591			
00-1103340	GARDEN CITY	NY		11/19/2021		13,224,589							100,235	100,235			
00-1103341	GARDEN CITY	NY		11/19/2021		10,382,789							79,696	79,696			
00-1103342	ORLANDO	FL		09/09/2021		14,312,532							153,820	153,820			
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,162,063							42,231	42,231			

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103353	BOISE	ID		10/28/2021		10,111,938							79,087	79,087			
00-1103359	PORT JEFFERSON	NY		12/02/2021		10,000,000							36,282	36,282			
00-1103361	MEMPHIS	TN		11/04/2021		19,558,990							112,103	112,103			
00-1103374	WASHINGTON	DC		12/17/2021		11,512,328							65,692	65,692			
00-1103376	BEAVERTON	OR		09/29/2022		50,832,402							253,108	253,108			
00-1103377	LINCOLN	NE		11/30/2021		12,260,022							69,824	69,824			
00-1103378	OWATONNA	MN		11/02/2021		6,142,789							46,206	46,206			
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,215,367							116,036	116,036			
00-1103397	OXFORD	MS		09/28/2022		8,258,963							39,460	39,460			
00-1103399	ATLANTA	GA		03/15/2022		35,548,296							193,572	193,572			
00-1103413	BENSENVILLE	IL		04/26/2022		17,408,521							96,062	96,062			
00-1103423	VANCOUVER	WA		04/28/2022		7,471,231							53,473	53,473			
00-1103430	VANCOUVER	WA		04/28/2022		3,737,797							26,405	26,405			
00-1103434	EVERETT	WA		04/28/2022		18,923,380							98,825	98,825			
00-1103435	NAPA	CA		09/01/2022		5,374,282							25,869	25,869			
00-1103436	WOODLAND	CA		08/01/2022		14,613,266							74,535	74,535			
00-1103449	CONCORD	NC		06/22/2022		16,590,352							74,881	74,881			
00-1103455	DRAPER	UT		10/21/2022		22,454,006							129,894	129,894			
00-1103463	MODESTO	CA		07/01/2022		13,687,051							57,408	57,408			
00-1103475	CHULA VISTA	CA		08/01/2022		15,915,370							65,153	65,153			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,336,232							33,944	33,944			
00-1103479	SAN RAMON	CA		09/01/2022		7,845,866							31,948	31,948			
00-1103482	PINOLE	CA		08/01/2022		11,997,740							49,115	49,115			
00-1103483	ESCONDIDO	CA		08/01/2022		13,711,703							56,131	56,131			
00-1103487	HOUSTON	TX		08/25/2022		5,683,407							24,123	24,123			
00-1103512	RIO RANCHO	NM		02/28/2023		9,892,807							36,657	36,657			
00-1103516	CLINTON	UT		12/20/2022		8,399,636							28,297	28,297			
00-1103519	CLOSTER	NJ		01/31/2023		9,893,314							33,013	33,013			
00-1103543	SPANISH FORK	UT		06/02/2023		16,872,679							77,884	77,884			
00-1103565	WEST VALLEY CITY	UT		08/04/2023		8,652,922							98,343	98,343			
00-1103606	STERLING HEIGHTS	MI		11/01/2023		11,988,236							35,652	35,652			
99-0000087	ATLANTA	GA		03/01/2021		16,113,231							240,673	240,673			
99-0000100	FREDERICKSBURG	TX		09/23/2022		11,927,089							(6,000)	(6,000)			
0299999. Mortgages with partial repayments						4,213,085,543							32,610,204	32,610,204			
0599999 - Totals						4,242,503,627							62,182,087	62,182,087			

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares Capital Europe V	Wilmington	DE	Ares Management		06/09/2021	2	(6,291)			8,722,312	1.050
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2	85,069			5,682,390	0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2	57,405			2,556,692	0.500
	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX	Intermediate Capital		06/08/2023	2	1,955,548			9,012,148	0.100
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Equity Partners		05/10/2017	2	11,284			1,020,676	0.390
1799999	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								2,103,015		26,994,218	XXX
	Advent Global Technology II, L.P.	Grand Cayman	CYM	Advent International		02/22/2022	3	132,011			1,929,333	0.300
	Advent International GPE X, L.P.	Grand Cayman	CYM	Advent International		09/26/2022	3	604,972			6,433,669	0.130
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	AlpInvest Partners		10/11/2021	3	490,373			331,513	0.220
	Amersand 2023, L.P.	Boston	MA	Amersand Capital Partners		07/12/2023	3	800,250			9,666,250	0.890
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management		03/20/2020	3	140,075			1,490,160	0.670
	BlackRock Strategic Equity Hedge Fund Ltd.	Grand Cayman	CYM	BlackRock		11/21/2022	5	15,000,000				0.170
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone		04/13/2020	3	31,142			1,973,234	0.930
	Blue Owl GP Finance Investors (US) LP	Dover	DE	Blue Owl		07/29/2022	2	254,381			8,035,510	2.700
	Blue Owl GP Stakes III Co-Invest Moonrise LP	New York	NY	Blue Owl		07/25/2017	3	13,762			433,886	5.690
	Blue Owl GP Stakes IV US Investors LP	New York	NY	Blue Owl		06/11/2018	3	43,325			4,165,994	0.070
	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM	EQT Group		04/27/2023	3	501,879			2,933,417	0.040
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management		11/05/2019	3	115,199			1,734,378	0.040
	Citadel Wellington LLC	Chicago	IL	Citadel Advisors LLC		12/28/2022	13	5,000,000				0.090
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments		04/21/2021	3	15,811			2,529,815	0.550
	EQT Infrastructure V	Stockholm	SWE	EQT Group		08/13/2021	3	521,284			2,191,913	0.150
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3	54,846			2,377,270	0.050
	GTCR Fund XIII	New York	NY	GTCR		09/07/2021	3	9,250			1,171,112	0.030
	GTCR Strategic Growth Fund I, LP	Chicago	IL	GTCR		09/29/2022	3	86,450			2,403,800	0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	HIG Capital		06/18/2021	3	1,047,375			1,501,547	0.190
	HPS Strategic Investment Partners V, L.P.	New York	NY	HPS Investment Partners		08/04/2022	2	1,167,076			12,310,308	0.690
	L Catterton IX Offshore, L.P.	Greenwich	CT	L Catterton		05/22/2020	3	6,612			153,428	0.020
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Ares Management		12/06/2018	3	654			2,337,199	0.170
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners		04/16/2021	3	37,000			1,203,054	0.500
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Northleaf Capital Partners		07/28/2021	3	477,145			3,082,789	0.710
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Peppertree Capital Management		03/24/2022	3	125,000			2,725,000	1.700
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	45,000			306,000	0.910
	PPC III LP	Dover	DE	Pritzker Private Capital		09/21/2021	3	62,086			454,446	0.140
	Public Pension Capital, LLC	New York	NY	PPC Enterprises		05/10/2022	3	486,424			3,880,680	0.340
	Silver Lake Partners VII, L.P.	Wilmington	DE	Silver Lake		01/04/2024	3	1,537,697			5,962,303	0.040
	Stratus Feeder LLC	Wilmington	DE	CFM North America Inc.		05/01/2023	9		7,000,000			0.110
	TPG Healthcare Partners II, L.P.	Fort Worth	TX	TPG Capital		08/17/2023	3	17,221			1,632,187	0.090
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital		10/01/2019	3	4,948			129,075	0.040
	TPG Partners IX, L.P.	Fort Worth	TX	TPG Capital		09/27/2023	3	63,227			6,227,106	0.070
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital		10/01/2019	3	1,616			77,280	0.010
	Two Sigma Spectrum US Fund, LP	New York	NY	Two Sigma Principals, LLC		12/28/2023	9	16,000,000				0.200
	Veritas Capital Fund VII	New York	NY	Veritas Capital		04/15/2020	3	15,275			235,927	0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital		07/01/2022	3	35,780			3,962,349	0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3	126,389			1,891,547	0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners		01/24/2019	3	154,717			566,764	0.020
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners		03/28/2023	3	904,246			3,534,094	0.030
	Voloridge Fund, LP	Jupiter	FL	Voloridge Investment Managment LLC		01/30/2023	9		6,000,000			0.080
	Voloridge Trading Aggressive Fund, LP	Jupiter	FL	Voloridge Investment Managment LLC		02/01/2024	9	5,000,000				0.080

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners		10/30/2019	3	13,961			747,802	0.310
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity Partners		11/25/2020	3	73,608			1,616,142	0.170
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2	72,799			110,913	0.640
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3	756			153,033	0.220
	Two Sigma Absolute Return Fund, LP	New York	NY	Two Sigma Principals, LLC		04/27/2023	9	4,245				1.920
1999999. Joint	Venture Interests - Common Stock - Unaffiliated							6,537,697	57,758,145		104,602,227	XXX
	810 Grandview LLC	Columbus	OH	810 Grandview LLC		11/17/2023		975				0.130
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors		12/21/2018		709,457			5,077,391	0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021		70,701			1,194,902	0.240
	Blue Owl Real Estate Fund VI	Dover	DE	Blue Owl		12/21/2022		(726,785)			22,759,618	0.680
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl		04/06/2021		372,191				0.490
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		05/24/2022		212,449			288,536	2.530
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners		05/23/2022		472,752			1,547,336	2.550
	Crow Holdings Realty Partners X, L.P.	Dover	DE	Crow Holdings Capital Partners		06/28/2022		2,150,011			7,849,989	0.340
	CSF III, LP	Dover	DE	CORE Spaces		06/16/2022		268,933			4,136,547	1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021		422,506			1,395,312	1.400
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties		12/22/2022		774,985			18,329,614	3.810
	Divcolvest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020		55,535			1,985,321	0.220
	Embrey Build-to-Rent Fund I, LP	Dover	DE	Embrey		02/18/2022		2,062,492			2,948,482	4.920
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021		244,702			2,146,452	1.610
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital		04/15/2016		300,000			2,819,297	1.180
	GEM Realty Fund VII, L.P.	Wilmington	DE	GEM Realty Capital		10/25/2021		1,913,250			8,282,226	2.510
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/12/2019		115,385			789,757	0.770
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/29/2021		175,000			1,503,727	0.500
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street Real Estate Capital		05/02/2019		42,254			574,315	1.410
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street Real Estate Capital		08/11/2021		91,782			1,193,990	1.930
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Madison Realty Capital		08/26/2022		1,645,562			7,983,528	0.670
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		600				0.060
	POCP Equity IX, LP	Dover	DE	POCP		03/31/2017		1,170,000			5,138,791	1.440
	US Government Building Fund, LLC	San Antonio	TX	Affinius Capital		03/01/2019		262,909				0.760
	VA State TC Fund V LLC	St. Louis	MO	Twain HTC LLC		02/12/2024		1				10.350
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016		32,356			6,136,449	1.140
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton		11/03/2017		14,877			50,153	0.540
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton		12/10/2020		57,972			576,831	0.430
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Waterton		12/21/2022		474,349			8,938,412	0.670
2199999. Joint	Venture Interests - Real Estate - Unaffiliated							1	13,387,200		113,646,976	XXX
	NLAIC REO Holdings, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		12/14/2023		541,670				100.000
	NW REI (NLAIC), LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		02/29/2016		3,559,416				100.000
2299999. Joint	Venture Interests - Real Estate - Affiliated								4,101,086			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
	Smart Collateralized Loan 5500003459	ESSEX JCT	VT	Nationwide Life and Annuity Insurance Company		12/14/2018		(1,573)				
2999999. Collateral	Loans - Unaffiliated							(1,573)				XXX
	Sugar Creek Housing Tax Credit Fund LLC CA 2023	Webster Groves	MO	Sugar Creek Realty LLC		12/15/2023		5,014,053				.63.000
	Sugar Creek Housing Tax Credit Fund LLC GA 2022	Webster Groves	MO	Sugar Creek Realty LLC		10/14/2022		1,030,571				38.000
	Sugar Creek Housing Tax Credit Fund LLC GA 2023	Webster Groves	MO	Sugar Creek Realty LLC		10/05/2023		409,858				13.000
4199999. Non-Guaranteed	State Low Income Housing Tax Credit - Unaffiliated							6,454,482				XXX

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter												
1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
6099999. Total - Unaffiliated								6,537,698	79,701,269		245,243,421	XXX
6199999. Total - Affiliated									9,101,086			XXX
6299999 - Totals								6,537,698	88,802,355		245,243,421	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter																			
1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase/ (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
.....	Ares Capital Europe V	Wilmington	DE.....	Distribution	06/09/2021	03/15/2024	957,827						957,827	957,827					
.....	Ares Private Credit Solutions, L.P.	Wilmington	DE.....	Distribution	06/23/2017	02/16/2024	377,452						377,452	377,452					
.....	Guggenheim Private Debt Fund 2.0-1, LLC	Wilmington	DE.....	Distribution	06/03/2016	02/05/2024	437,583						437,583	437,583					
.....	HPS Specialty Loan Fund V, L.P.	New York	NY.....	Distribution	01/25/2021	02/28/2024	1,100,000						1,100,000	1,100,000					
.....	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	Distribution	01/25/2021	02/26/2024	320,000						320,000	320,000					
.....	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX.....	Distribution	06/08/2023	03/28/2024	472,149						472,149	472,149					
.....	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Distribution	09/20/2016	03/13/2024	1,366,111						1,366,111	1,366,111					
.....	TCW Direct Lending VII LLC	Los Angeles	CA.....	Distribution	05/14/2018	02/16/2024	36,406						36,406	36,406					
.....	Vista Credit Opportunities Fund II, L.P. ...	Wilmington	DE.....	Distribution	05/10/2017	02/09/2024	94,013						94,013	94,013					
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							5,161,541						5,161,541	5,161,541					
.....	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE.....	Distribution	10/11/2021	01/19/2024	5,120						5,120	5,120					
.....	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Distribution	03/20/2020	03/25/2024	2,001						2,001	2,001					
.....	Blue Owl GP Stakes IV US Investors LP	New York	NY.....	Distribution	06/11/2018	03/29/2024	613						613	613					
.....	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Distribution	10/28/2022	02/07/2024	66,228						66,228	66,228					
.....	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Distribution	11/05/2019	03/25/2024	14,453						14,453	14,453					
.....	Citadel Wellington LLC	Chicago	IL.....	Distribution	12/28/2022	01/31/2024	1,677,392						1,677,392	1,677,392					
.....	EETF Sidecar I, L.P.	New York	NY.....	Distribution	04/21/2021	02/26/2024	172,649						172,649	172,649					
.....	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	Distribution	04/21/2021	02/26/2024	134,874						134,874	134,874					
.....	EnCap Energy Transition Fund I-A, L.P.	Houston	TX.....	Distribution	04/21/2021	02/26/2024	578,523						578,523	578,523					
.....	FP Solar Finance LP	New York	NY.....	Distribution	07/30/2020	02/29/2024	15,305,376						15,305,376	16,500,000		1,194,624	1,194,624		
.....	Fundamental Partners III, L.P.	Wilmington	DE.....	Distribution	05/18/2017	02/29/2024	140,987						140,987	140,987					
.....	Global Infrastructure Partners IV, L.P.	New York	NY.....	Distribution	10/23/2019	02/02/2024	10,899						10,899	10,899					
.....	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Distribution	04/09/2020	01/30/2024	255,052						255,052	243,645	(11,407)		(11,407)		
.....	KH Aggregator LP	Wilmington	DE.....	Distribution	11/25/2020	03/26/2024	19,938						19,938	19,938					
.....	Landmark Equity Partners XVI, L.P.	Wilmington	DE.....	Distribution	12/06/2018	01/29/2024	27,671						27,671	27,671					

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
.....	NB Specialty Finance Fund II LP	Wilmington	DE.....	Distribution	12/20/2021	02/14/2024	171,950 .....	.....	.....	.....	.....	.....	.....	171,950	171,950 .....	.....	.....	.....	.....
.....	NB Specialty Finance Fund III, LP	Wilmington	DE.....	Distribution	06/02/2023	02/14/2024	181,685 .....	.....	.....	.....	.....	.....	.....	181,685	181,685 .....	.....	.....	.....	.....
.....	Public Pension Capital, LLC	New York	NY.....	Distribution	05/10/2022	03/20/2024	8,276 .....	.....	.....	.....	.....	.....	.....	8,276	8,276 .....	.....	.....	.....	.....
.....	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX.....	Distribution	10/01/2019	03/21/2024	2,017 .....	.....	.....	.....	.....	.....	.....	2,017	2,017 .....	.....	.....	.....	.....
.....	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	Distribution	10/01/2019	03/29/2024	5,180 .....	.....	.....	.....	.....	.....	.....	5,180	5,180 .....	.....	.....	.....	.....
.....	Two Sigma Absolute Return Fund, LP	New York	NY.....	Distribution	04/27/2023	01/12/2024 .....	.....	.....	.....	.....	.....	.....	.....	4,245 .....	.....	.....	(4,245)	(4,245) .....	.....
.....	Volordige Fund, LP	Jupiter	FL.....	Distribution	01/30/2023	02/01/2024	5,000,000 .....	.....	.....	.....	.....	.....	.....	5,000,000	5,000,000 .....	.....	.....	.....	.....
.....	Whitehorse Liquidity Partners III LP	Wilmington	DE.....	Distribution	10/30/2019	03/27/2024	5,605 .....	.....	.....	.....	.....	.....	.....	5,605	5,605 .....	.....	.....	.....	.....
.....	Whitehorse Liquidity Partners IV LP	Wilmington	DE.....	Distribution	11/25/2020	03/27/2024	62,976 .....	.....	.....	.....	.....	.....	.....	62,976	62,976 .....	.....	.....	.....	.....
.....	Whitehorse Liquidity Partners V LP	Wilmington	DE.....	Distribution	02/25/2022	03/28/2024	100,223 .....	.....	.....	.....	.....	.....	.....	100,223	100,223 .....	.....	.....	.....	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							23,949,688	.....	.....	.....	.....	.....	.....	23,953,933	25,132,905	(11,407)	1,190,379	1,178,972	.....
.....	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE.....	Distribution	04/15/2021	02/02/2024	75,596 .....	.....	.....	.....	.....	.....	.....	75,596	75,596 .....	.....	.....	.....	.....
.....	Bell Institutional Fund VII, LLC	Dover	DE.....	Distribution	10/30/2019	01/30/2024	33,679 .....	.....	.....	.....	.....	.....	.....	33,679	33,679 .....	.....	.....	.....	.....
.....	Bell Value-Add Fund VIII, L.P.	Dover	DE.....	Distribution	11/28/2022	01/30/2024	7,929 .....	.....	.....	.....	.....	.....	.....	7,929	7,929 .....	.....	.....	.....	.....
.....	Blue Owl Real Estate Fund VI	Dover	DE.....	Distribution	12/21/2022	02/15/2024	37,822 .....	.....	.....	.....	.....	.....	.....	37,822	37,822 .....	.....	.....	.....	.....
.....	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE.....	Distribution	04/06/2021	03/31/2024	128,375 .....	.....	.....	.....	.....	.....	.....	128,375	128,375 .....	.....	.....	.....	.....
.....	Dermody Properties Industrial Fund IV, L.P.	Dover	DE.....	Distribution	12/22/2022	03/08/2024	77,277 .....	.....	.....	.....	.....	.....	.....	77,277	77,277 .....	.....	.....	.....	.....
.....	GEM Realty Fund VI, L.P.	Wilmington	DE.....	Distribution	04/15/2016	03/27/2024	645,126 .....	.....	.....	.....	.....	.....	.....	645,126	645,126 .....	.....	.....	.....	.....
.....	Helios Devco LLC	Washington	DC.....	Distribution	05/23/2018	03/31/2024	4,978 .....	.....	.....	.....	.....	.....	.....	4,978 .....	.....	.....	(4,978)	(4,978) .....	.....
.....	Walton Street Real Estate Fund VIII, L.P. ...	Wilmington	DE.....	Distribution	05/18/2016	03/07/2024	475,477 .....	.....	.....	.....	.....	.....	.....	475,477	475,477 .....	.....	.....	.....	.....
.....	Waterton Residential Property Venture XIII, L.P.	Dover	DE.....	Distribution	11/03/2017	01/31/2024	147,502 .....	.....	.....	.....	.....	.....	.....	147,502	147,502 .....	.....	.....	.....	.....
.....	Waterton Residential Property Venture XIV, L.P.	Dover	DE.....	Distribution	12/10/2020	03/31/2024	16,274 .....	.....	.....	.....	.....	.....	.....	16,274	16,274 .....	.....	.....	.....	.....
.....	Waterton Residential Property Venture XV, L.P.	Dover	DE.....	Distribution	12/21/2022	02/22/2024	5,148 .....	.....	.....	.....	.....	.....	.....	5,148	5,148 .....	.....	.....	.....	.....
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,655,183	.....	.....	.....	.....	.....	.....	1,655,183	1,650,205	.....	(4,978)	(4,978)	.....
.....	NLAIC REO Holdings, LLC	Columbus	OH.....	Distribution	12/14/2023	03/29/2024	3,528 .....	.....	.....	.....	.....	.....	.....	3,528	3,528 .....	.....	.....	.....	.....
2299999. Joint Venture Interests - Real Estate - Affiliated							3,528	.....	.....	.....	.....	.....	.....	3,528	3,528	.....	.....	.....	.....
.....	Smart Collateralized Loan 5500003459	ESSEX	VT.....	Distribution	12/14/2018	03/31/2024	289,173 .....	.....	.....	.....	.....	.....	.....	289,173	289,173 .....	.....	.....	.....	.....
2999999. Collateral Loans - Unaffiliated							289,173	.....	.....	.....	.....	.....	.....	289,173	289,173	.....	.....	.....	.....
.....	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE.....	Distribution	11/16/2021	02/29/2024	103,102 .....	.....	.....	.....	.....	.....	.....	103,102	103,102 .....	.....	.....	.....	.....
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							103,102	.....	.....	.....	.....	.....	.....	103,102	103,102	.....	.....	.....	.....
6099999. Total - Unaffiliated							31,158,687	.....	.....	.....	.....	.....	.....	31,162,932	32,336,926	(11,407)	1,185,401	1,173,994	.....
6199999. Total - Affiliated							3,528	.....	.....	.....	.....	.....	.....	3,528	3,528	.....	.....	.....	.....
6299999 - Totals							31,162,215	.....	.....	.....	.....	.....	.....	31,166,460	32,340,454	(11,407)	1,185,401	1,173,994	.....

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-JZ-5	US Treasury Bond 4.000% 02/15/34		...03/01/2024	Barclays Capital Inc		11,130,545	11,300,000	23,583	1.A
91282C-KA-8	US Treasury Bonds 4.125% 02/15/27		...03/01/2024	Barclays Capital Inc		8,950,483	9,000,000	19,378	1.B FE
91282C-KC-4	US Treasury Bond 4.250% 02/28/31		...03/18/2024	Citigroup		99,364	100,000	219	1.A
0109999999. Subtotal - Bonds - U.S. Governments						20,180,392	20,400,000	43,190	XXX
000000-00-0	State Bank of India of London Sr Nt 4.875% 05/05/28	D.....	...01/23/2024	Direct		2,977,500	3,000,000	32,500	2.C FE
21987B-BH-0	Codelco Inc Sr Nt 6.300% 09/08/53	D.....	...01/23/2024	Citigroup		4,715,300	5,000,000	120,750	2.A FE
45434M-ZB-7	Indian Railway Finance Corpora Euro MTN 3.950% 02/13/50	D.....	...03/01/2024	Direct		7,888,220	10,100,000	84,420	2.C FE
45434M-ZC-5	Indian Railway Finance Corpora Sr Nt 2.800% 02/10/31	D.....	...01/17/2024	Direct		2,890,762	3,400,000	42,047	2.C FE
731011-AZ-5	Republic Of Poland Sr Nt 5.640% 03/18/54	D.....	...03/11/2024	Citigroup		9,884,100	10,000,000		1.F FE
Y7141B-AB-9	Freeport Indonesia PT Sr Nt MTN 5.315% 04/14/32	D.....	...02/05/2024	Direct		2,959,000	3,050,000	49,985	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						31,314,882	34,550,000	329,702	XXX
000000-00-0	Fundamental Solar Finance LP Subordinated Note 10.500% 12/31/28		...01/01/2024	Direct		660,000	660,000		4.B PL
001055-AF-9	Aflac Inc Sr Nt 1.920% 03/19/39		...03/19/2024	Mizuho Securities USA Inc		36,457,643	36,457,643		1.G
001055-A*-3	Aflac Inc Sr Nt 1.600% 03/19/34		...03/19/2024	Mizuho Securities USA Inc		36,457,643	36,457,643		1.G
001055-A8-1	Aflac Inc Sr Nt 1.740% 03/19/36		...03/19/2024	Mizuho Securities USA Inc		42,423,439	42,423,439		1.G
001084-AS-1	AGCO Corp Sr Nt 5.800% 03/21/34		...03/18/2024	Morgan Stanley & Co LLC		6,648,999	6,667,000		2.C FE
00138C-AX-6	AIG Global Funding Sec Nt 5.200% 01/12/29		...01/09/2024	Bank of America BISSD Dealer		14,992,200	15,000,000		1.F FE
00175P-AB-9	Amm Healthcare Sr Nt 4.625% 10/01/27		...02/20/2024	UBS Financial Services Inc		994,875	1,050,000	19,020	3.C FE
00253P-AA-6	AAR Escrow Issuer LLC Sr Nt 6.750% 03/15/29		...02/26/2024	Various		11,380,765	11,248,000		3.B FE
00287Y-DT-3	Abbvie Inc Sr Nt 4.950% 03/15/31		...02/22/2024	Various		50,046,538	50,000,000		1.G FE
015271-BC-2	Alexandria Real Estate Equity Sr Nt 5.250% 05/15/36		...02/01/2024	Various		11,731,815	11,749,000		2.A FE
015271-BD-0	Alexandria Real Estate Equity Sr Nt 5.625% 05/15/54		...02/01/2024	Goldman Sachs & Company		15,790,994	15,800,000		2.A FE
018522-K*-2	Allete Inc 1st Mtg Bond 3.860% 09/16/30		...03/19/2024	Stonecastle Securities LLC		9,187,200	10,000,000	4,289	1.F
018522-N*-9	Allete Inc 1st Mtg Bond 4.540% 08/09/32		...03/19/2024	Stonecastle Securities LLC		9,422,200	10,000,000	50,444	1.F
02343U-AJ-4	Amcor Finance USA Sr Nt 5.625% 05/26/33		...02/14/2024	Various		8,951,707	8,723,000	73,186	2.B FE
025816-DP-1	American Express Co Sr Nt 5.098% 02/16/28		...02/12/2024	RBC Capital Markets LLC		3,500,000	3,500,000		1.F FE
02665W-FD-8	American Honda Fin Sr Nt 4.900% 03/12/27		...03/11/2024	Toronto Dominion		4,997,250	5,000,000		1.G FE
03040W-BC-8	American Water Cap Corp American Water Cap Corp 5.450% 03/01/54		...02/20/2024	Us Bancorp Investments Inc		575,730	581,000		2.A FE
03040W-BD-6	American Water Cap Corp American Water Cap Corp 5.150% 03/01/34		...02/20/2024	Us Bancorp Investments Inc		63,137,945	63,340,000		2.A FE
03165U-AA-6	American Money Management Corp CLO Ser 24-30A CI A1 6.994% 01/25/36		...01/12/2024	Morgan Stanley & Co LLC		40,500,000	40,500,000		1.A FE
03165U-AE-8	American Money Management Corp CLO Ser 2024-30A CI B 7.664% 01/15/37		...01/12/2024	Morgan Stanley & Co LLC		12,750,000	12,750,000		1.C FE
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A CI A2 5.380% 01/21/31		...01/23/2024	Bank of America BISSD Dealer		2,819,700	2,820,000		1.A FE
055262-C8-6	BASF SE Sr Nt 5.710% 01/09/34		...01/09/2024	Natwest Securities		30,000,000	30,000,000		1.G FE
05526D-BY-0	BAT Captial Corp Sr Nt 5.834% 02/20/31		...02/15/2024	Barclays Capital Inc		350,000	350,000		2.A FE
055328-AL-2	BCC Middle Market CLO Ser 2018-1A CI A1R 7.571% 04/20/36		...01/31/2024	Citigroup		19,850,000	19,850,000		1.A FE
05555E-AA-5	Blackstone Credit CLO CLO Ser 2024-1A CI A 7.151% 04/20/36		...02/22/2024	SG Americas Securities LLC		21,250,000	21,250,000		1.A FE
056921-AA-7	Bain Capital Credit CLO Ltd CLO Ser 2024-2A CI A1 6.834% 07/15/37		...03/28/2024	Goldman Sachs & Company		16,300,000	16,300,000		1.A Z
056921-AE-9	Bain Capital Credit CLO Ltd CLO Ser 2024-2A CI B 7.314% 07/15/37		...03/28/2024	Goldman Sachs & Company		6,550,000	6,550,000		1.C Z
073685-AK-5	Beacon Roofing Supply Inc Sec Nt 6.500% 08/01/30		...02/21/2024	Various		3,068,921	3,024,000	10,879	3.B FE
08576P-AP-6	Berry Global Inc Sec Nt 5.650% 01/15/34		...03/12/2024	Various		64,919,545	65,000,000	223,646	2.C FE
08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A CI A 5.810% 04/17/35		...03/06/2024	Suntrust Robinson Humprey Inc		3,289,719	3,290,000		1.A FE
09031W-AE-3	Bimbo Bakeries USA Inc Sr Nt 5.375% 01/09/36		...02/13/2024	Direct		3,973,974	4,050,000	21,769	2.A FE
096630-AK-4	Boardwalk Pipelines LLC Sr Nt 5.625% 08/01/34		...02/08/2024	JP Morgan Securities LLC		19,962,414	19,990,000		2.B FE
097023-CW-3	Boeing Co Sr Nt 5.805% 05/01/50		...01/05/2024	Goldman Sachs & Company		1,016,450	1,000,000	10,965	2.C FE
103304-BV-2	Boyd Gaming Corp Sr Nt 4.750% 06/15/31		...02/15/2024	Wells Fargo Securities LLC		1,803,742	1,974,000	40,371	4.A FE
117043-AW-9	Brunswick Corp Sr Nt 5.850% 03/18/29		...03/14/2024	JP Morgan Securities LLC		19,965,800	20,000,000		2.B FE
11766C-AA-2	Bryant Park Funding Ltd CLO Ser 2024-22A CI A1 6.936% 04/15/37		...02/13/2024	JP Morgan Securities LLC		19,150,000	19,150,000		1.A FE
11766C-AE-4	Bryant Park Funding Ltd CLO Ser 2024-22A CI B 7.416% 04/15/37		...02/13/2024	JP Morgan Securities LLC		8,100,000	8,100,000		1.C FE
14149Y-BD-9	Cardinal Health Inc Sr Nt 4.900% 09/15/45		...03/05/2024	Barclays Capital Inc		8,810,326	9,763,000	228,563	2.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14149Y-BN-7	Cardinal Health Inc Sr Nt 5.125% 02/15/29		02/14/2024	Various		809,981	810,000		2.B FE
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		03/28/2024	UBS Financial Services Inc		523,345	524,000	7,145	3.B FE
15033B-AA-2	Cedar Funding Ltd CLO Ser 2024-18A CI A 6.867% 04/23/37		02/16/2024	Jefferies & Company Inc		14,250,000	14,250,000		1.A FE
15033B-AE-4	Cedar Funding Ltd CLO 2024-18A CI B 7.367% 04/23/37		02/16/2024	Jefferies & Company Inc		3,600,000	3,600,000		1.C FE
17888H-AA-1	Civitas Resources Inc Sr Nt 8.375% 07/01/28		02/15/2024	Wells Fargo Securities LLC		2,480,480	2,368,000	26,994	3.C FE
17888H-AB-9	Civitas Resources Inc Sr Nt 8.750% 07/01/31		02/13/2024	Bank of America BIDS Dealer		6,375,000	6,000,000	63,437	3.C FE
19416M-AB-5	PERMIAN RESOURC OPTG LLC Sr Nt 5.875% 07/01/29		02/20/2024	Various		2,968,613	3,024,000	24,524	3.C FE
210385-AE-0	Constellation En Gen LLC Sr Nt 6.500% 10/01/53		01/03/2024	Jefferies & Company Inc		2,754,650	2,456,000	42,571	2.A FE
219023-AC-2	Corn Products Intl Inc Sr Nt 6.625% 04/15/37		02/12/2024	First Tennessee Bank NA		1,535,395	1,409,000	30,005	2.B FE
22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 CI A1 6.085% 12/25/68		01/24/2024	Goldman Sachs & Company		382,999	383,000	1,942	1.A FE
22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 CI A1 6.283% 04/25/69		03/25/2024	Goldman Sachs & Company		6,749,943	6,750,000	30,846	1.A FE
231021-AV-8	Cummins Engine Co Sr Nt 4.900% 02/20/29		02/14/2024	Various		6,499,480	6,500,000		1.F FE
231021-AX-4	Cummins Engine Co Sr Nt 5.450% 02/20/54		02/14/2024	Wells Fargo Securities LLC		14,239,864	14,330,000		1.F FE
247109-J*-3	Delmarva Pwr & Lt Co 1st Mtg Bond 5.240% 03/20/34		03/20/2024	Mizuho Securities USA Inc		15,000,000	15,000,000		1.F Z
25278X-AV-1	Diamondback Energy Inc Sr Nt 6.250% 03/15/33		02/13/2024	Morgan Stanley & Co LLC		6,771,800	6,470,000	168,115	2.B FE
25278X-AW-9	Diamondback Energy Inc Sr Nt 6.250% 03/15/53		02/12/2024	Morgan Stanley & Co LLC		119,342	114,000	2,949	2.B FE
29004C-AA-6	Elmwood CLO Ser 2024-1A CI A1 6.798% 04/18/37		02/15/2024	Bank of America BIDS Dealer		37,400,000	37,400,000		1.A FE
29004C-AE-8	Elmwood CLO Ser 2024-1A CI B 7.298% 04/18/37		02/15/2024	Bank of America BIDS Dealer		1,750,000	1,750,000		1.C FE
29336T-AD-2	Enlink Midstream LLC Sr Nt 6.500% 09/01/30		02/20/2024	JP Morgan Securities LLC		1,068,375	1,050,000	32,419	2.C FE
29365B-AB-9	Entegris Escrow Corp Sr Nt 5.950% 06/15/30		02/20/2024	Bank of America BIDS Dealer		1,034,250	1,050,000	11,627	3.B FE
29444U-BS-4	Equinix Inc Sr Nt 2.500% 05/15/31		01/04/2024	Bank of America BIDS Dealer		391,032	465,000	1,711	2.B FE
30161N-BM-2	Exelon Corp Sr Nt 5.150% 03/15/29		02/23/2024	Various		45,913	46,000		2.B FE
30161N-BN-0	Exelon Corp Sr Nt 5.450% 03/15/34		02/23/2024	Various		23,527,560	23,550,000		2.B FE
30225V-AF-4	Extra Space Storage LP Extra Space Storage LP 3.470% 10/09/29		03/19/2024	Seaport Global Securities LLC		17,901,000	20,000,000	308,444	2.A FE
30225V-AS-6	Extra Space Storage LP Sr Nt 5.400% 02/01/34		01/16/2024	Various		1,733,331	1,737,000		2.B FE
31568A-AB-2	First Help Financial LLC Ser 2024-1A CI A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company		5,674,580	5,675,000		1.C FE
316773-DL-1	Fifth Third Bancorp Sr Nt Fix to Float 01/29/31 5.631% 01/29/32		02/13/2024	Barclays Capital Inc		177,788	180,000	450	2.A FE
34501E-AA-9	Football Club 2024 XVII Trust 5.480% 10/05/28		03/28/2024	Bank of America BIDS Dealer		7,000,000	7,000,000		1.F Z
34501E-AB-7	Football Club 2024 XVII Trust 5.580% 10/05/33		03/28/2024	Bank of America BIDS Dealer		7,000,000	7,000,000		1.F Z
34501E-AC-5	Football Club 2024 XVII Trust 5.680% 10/05/35		03/28/2024	Bank of America BIDS Dealer		3,000,000	3,000,000		1.F Z
345397-DB-3	Ford Motor Cr Co Sr Nt 5.800% 03/05/27		01/02/2024	RBC Capital Markets LLC		6,576,966	6,585,000		2.C FE
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 CI A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC		2,579,920	2,580,000		1.A FE
35105A-AC-1	Foursight Capital Auto Rec Tr Ser 2024-1 CI B 5.550% 05/15/29		01/24/2024	JP Morgan Securities LLC		578,910	579,000		1.C FE
36080E-AA-3	Fundamental Solar Finance LP Sr Secured Note 7.000% 12/31/28		01/01/2024	Direct		14,300,000	14,300,000		2.B Z
36080E-AB-1	Fundamental Solar Finance LP Sr Unsecured Note 9.000% 12/31/28		01/01/2024	Direct		1,540,000	1,540,000		3.C PL
36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 CI A1 6.007% 01/25/59		01/05/2024	Barclays Capital Inc		12,261,917	12,262,000	61,382	1.A FE
36269H-AC-6	GLS Auto Receivables Trust Ser 2024-1A CI A3 5.400% 09/15/27		02/09/2024	BMO Capital Markets Corp		1,349,964	1,350,000		1.A FE
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A CI A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital		1,799,962	1,800,000		1.A FE
38138J-AN-3	GoldenTree Loan Management CLO Ser 21-9A CI AR 6.818% 04/20/37		03/27/2024	Bank of America BIDS Dealer		2,400,000	2,400,000		1.A Z
38138J-AS-2	GoldenTree Loan Management CLO Ser 21-9A CI BR 7.268% 04/20/37		03/27/2024	Bank of America BIDS Dealer		3,700,000	3,700,000		1.C Z
40171C-AA-0	Guggenheim Corp Funding CLO Ser 2024-7A CI A 7.720% 01/28/36		01/10/2024	Scotia Capital		13,200,000	13,200,000		1.A FE
40414L-AE-9	HCP Inc Sr Nt 6.750% 02/01/41		01/31/2024	Goldman Sachs & Company		5,215,790	4,677,000	877	2.A FE
40443Q-AA-1	HPS Private Credit CLO CLO Ser 2024-2A CI A 7.287% 05/15/36		02/14/2024	Natixis		24,650,000	24,650,000		1.A FE
42250P-AA-1	Healthpeak Properties Sr Nt 3.000% 01/15/30		01/16/2024	Suntrust Robinson Humprey Inc		9,566,384	10,705,000	2,676	2.A FE
42250P-AE-3	Healthpeak Properties Sr Nt 5.250% 12/15/32		01/03/2024	Suntrust Robinson Humprey Inc		3,385,221	3,368,000	9,823	2.A FE
438516-CT-1	Honeywell International Inc Honeywell International Inc 5.440% 03/01/54		02/26/2024	JP Morgan Securities LLC		14,966,250	15,000,000		1.F FE
444859-BE-1	Humana Inc Sr Nt 4.950% 10/01/44		01/03/2024	JP Morgan Securities LLC		682,476	723,000	9,345	2.B FE
451102-BT-3	Icahn Enterprises LP Sr Nt 6.250% 05/15/26		03/28/2024	Various		3,336,146	3,419,000	65,149	3.C FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46148J-AA-2	Invesco CLO LTD CLO Ser 2024-1RA CI AR 6.864% 04/15/37		..03/13/2024	JP Morgan Securities LLC		1,600,000	1,600,000		1.A
46148J-AC-8	Invesco CLO LTD CLO Ser 2024-1RA CI BR 7.414% 04/15/37		..03/13/2024	JP Morgan Securities LLC		1,750,000	1,750,000		1.C FE
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		..02/13/2024	Wells Fargo Securities LLC		104,330	120,000	690	2.B FE
46188B-AE-2	Invitation Homes OP Sr Nt 5.450% 08/15/30		..02/13/2024	Suntrust Robinson Humprey Inc		26,674	27,000		2.B FE
46266T-AF-5	IQVIA Inc Sec Nt 6.250% 02/01/29		..02/26/2024	Tax Free Exchange		29,973,399	30,000,000	130,208	2.C FE
46590X-AU-0	JBS USA/Food/Finance Sr Nt 3.625% 01/15/32		..01/31/2024	Barclays Capital Inc		1,489,741	1,749,000	2,761	2.C FE
46590X-AX-4	JBS USA/Food/Finance Sr Nt 6.500% 12/01/52		..01/29/2024	Barclays Capital Inc		10,409,765	10,482,000	108,091	2.C FE
46590X-AY-2	JBS USA/Food/Finance Sr Nt 5.750% 04/01/33		..01/31/2024	Barclays Capital Inc		13,082,968	13,251,000	253,383	2.C FE
465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 CI A1 5.990% 09/01/54		..03/26/2024	JP Morgan Securities LLC		15,249,939	15,250,000	68,511	1.A FE
46604K-AA-6	Ivy Hill Middle Market Cr Fund CLO Ser 2024-22A CI A 7.226% 04/20/36		..02/07/2024	SG Americas Securities LLC		20,400,000	20,400,000		1.A FE
47214B-AB-4	JBS USA Food Co Sr Nt 7.250% 11/15/53		..01/30/2024	Barclays Capital Inc		6,033,337	5,537,000	147,192	2.C FE
49803X-AE-3	KITE REALTY GROUP LP Sr Nt 5.500% 03/01/34		..01/12/2024	Various		14,807,329	15,000,000		2.B FE
50117B-AB-6	Kubota Credit Owner Trust Ser 2024-1A CI A2 5.390% 01/15/27		..02/14/2024	Mizuho Securities USA Inc		1,949,974	1,950,000		1.A FE
525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A CI A2 6.190% 08/15/29		..01/19/2024	Goldman Sachs & Company		1,499,867	1,500,000		1.D FE
548661-DZ-7	Lowes Cos Inc Sr Nt 3.000% 10/15/50		..01/05/2024	Goldman Sachs & Company		3,187,913	4,819,000	33,733	2.A FE
55354G-AK-6	MSCI Inc Sr Nt 3.625% 09/01/30		..02/13/2024	JP Morgan Securities LLC		106,729	120,000	1,982	2.C FE
55354G-AM-2	MSCI Inc Sr Nt 3.625% 11/01/31		..02/27/2024	Various		3,499,793	4,020,000	47,237	2.C FE
55354G-AQ-3	MSCI Inc Sec Nt 3.250% 08/15/33		..02/20/2024	Goldman Sachs & Company		1,060,237	1,293,667	272	2.C FE
575767-AM-0	Mass Mutual Life ins Co Sub Nt - Fix to Float 2049 5.077% 02/15/69		..02/02/2024	Wells Fargo Securities LLC		14,228,212	15,563,000	374,022	1.D FE
575767-AQ-1	Mass Mutual Life ins Co Sub Nt 3.375% 04/15/50		..01/04/2024	Wells Fargo Securities LLC		722,442	1,002,000	7,797	1.D FE
57643M-JM-7	Master Asset Securitization Tr RMBS Ser 2004-11 CI 5A5 5.750% 12/25/34		..03/01/2024	Interest Capitalization					1.A FM
58769J-AR-8	Mercedes-Benz Fin N/A Sr Nt 4.850% 01/11/29		..01/08/2024	Bank of America B1SD Dealer		8,989,290	9,000,000		1.F FE
59217G-FR-5	Met Life Global Funding I Sec Nt 4.850% 01/08/29		..01/02/2024	JP Morgan Securities LLC		34,996,850	35,000,000		1.D FE
595620-AZ-8	MidAmerican Energy Co 1st Lien 5.300% 02/01/55		..01/22/2024	MUFG Securities Inc		12,601,343	12,655,000		1.F FE
61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 CI A6 5.500% 01/26/54		..02/14/2024	Morgan Stanley & Co LLC		14,411,586	14,591,000	62,417	1.A FE
620076-BL-2	Motorola Solutions Inc Sr Nt 4.600% 02/23/28		..02/21/2024	Goldman Sachs & Company		78,767	80,000		2.B FE
620076-BU-2	Motorola Solutions Inc Sr Nt 2.750% 05/24/31		..02/21/2024	Citigroup		1,162,278	1,390,000	9,450	2.B FE
620076-BW-8	Motorola Solutions Inc Sr Nt 5.600% 06/01/32		..02/21/2024	Citigroup		1,146,591	1,141,000	14,554	2.B FE
629377-CR-1	NRG Energy Inc Sr Nt 3.625% 02/15/31		..02/20/2024	Various		2,552,655	3,024,000	1,734	3.B FE
64133K-AW-1	Neuberger Berman CLO Ltd CLO Ser 20-36A CI A1R2 6.618% 04/20/33		..02/26/2024	Wells Fargo Securities LLC		20,250,000	20,250,000		1.A FE
64133K-AY-7	Neuberger Berman CLO Ltd CLO Ser 20-36A CI BR2 7.118% 04/20/33		..02/26/2024	Wells Fargo Securities LLC		5,250,000	5,250,000		1.C FE
64134G-AQ-2	Neuberger Berman CLO Ltd CLO Ser 20-39A CI BR 7.318% 04/20/38		..03/05/2024	Citigroup		500,000	500,000		1.C FE
65364U-AT-3	Niagara Mohawk Pwr Corp Sr Nt 5.290% 01/17/34		..01/11/2024	MUFG Securities Inc		10,000,000	10,000,000		2.A FE
65364U-AU-0	Niagara Mohawk Pwr Corp Sr Nt 5.664% 01/17/54		..01/16/2024	JP Morgan Securities LLC		13,808,132	13,801,000	1,197	2.A FE
670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		..01/30/2024	Bank of America B1SD Dealer		1,526,172	1,525,218		1.A FE
67109J-AL-1	Oreilly Automotive Inc Sr Nt 4.700% 06/15/32		..01/16/2024	Suntrust Robinson Humprey Inc		1,295,670	1,295,000	5,579	2.B FE
67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 CI A1 5.878% 12/25/63		..01/25/2024	Barclays Capital Inc		32,942,717	32,943,000	161,366	1.A FE
67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 6.450% 09/25/62		..01/01/2024	Morgan Stanley & Co LLC		(9,126)	(9,129)	(5)	1.A FE
67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 CI A1 5.928% 11/25/63		..01/04/2024	Bank of America B1SD Dealer		4,552,951	4,553,000	30,739	1.A FE
682680-BR-3	ONEOK Inc Sr Nt 5.000% 03/01/26		..03/05/2024	Tax Free Exchange		11,116,543	10,900,000	6,056	2.B FE
682680-BU-6	ONEOK Inc Sr Nt 4.200% 12/01/42		..03/05/2024	Tax Free Exchange		1,832,840	2,000,000	21,933	2.B FE
682680-BV-4	ONEOK Inc Sr Nt 5.150% 10/15/43		..03/05/2024	Tax Free Exchange		14,215,127	13,600,000	272,378	2.B FE
682680-CA-9	ONEOK Inc Sr Nt 3.950% 03/01/50		..03/05/2024	Tax Free Exchange		15,052,793	15,060,000	6,610	2.B FE
69120Y-AA-3	Owl Rock CLO Ltd CLO Ser 2024-16A CI A 7.321% 04/20/36		..02/07/2024	Deutsche Bank Capital		13,500,000	13,500,000		1.A FE
693977-AA-8	PRP Advisors, LLC RMBS Ser 2024-NQM1 CI A1 6.265% 10/25/68		..03/12/2024	Barclays Capital Inc		43,254,952	43,255,000	331,213	1.A FE
695114-DD-7	Pacificorp 1st Lien 5.450% 02/15/34		..01/03/2024	JP Morgan Securities LLC		2,305,865	2,310,000		1.F FE
718172-DJ-5	Philip Morris Intl Inc Sr Nt 5.250% 02/13/34		..02/09/2024	Mizuho Securities USA Inc		6,162,093	6,300,000		1.F FE
737473-AB-4	Post Road Equipment Finance Ser 2024-1A CI A2 5.590% 11/15/29		..02/06/2024	Suntrust Robinson Humprey Inc		719,943	720,000		1.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
741130-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A CI A2 5.690% 05/17/27		03/19/2024	Wells Fargo Securities LLC		2,385,859	2,386,000		1.A FE
741130-AE-1	Prestige Auto Receivables Tr ABS Ser 2024-1A CI B 5.710% 05/15/28		03/19/2024	Wells Fargo Securities LLC		749,918	750,000		1.C FE
74256L-EX-3	Principal LFE GLB Fnd II Sec Nt 5.000% 01/16/27		01/08/2024	Wells Fargo Securities LLC		11,995,320	12,000,000		1.E FE
74340X-CK-5	Prologis LP Sr Nt 5.250% 03/15/54		01/18/2024	Various		26,171,252	26,455,000		1.G FE
75000K-AN-7	RR Ltd CLO Ser 2023-25A CI A1R 6.879% 10/15/37		01/26/2024	Bank of America Bisd Dealer		26,350,000	26,350,000		1.A FE
75000K-AQ-0	RR Ltd CLO Ser 2023-25A CI A2R 6.879% 10/15/37		01/26/2024	Bank of America Bisd Dealer		5,500,000	5,500,000		1.C FE
75003*-AF-6	RSM US LLP Sr Nt 6.510% 01/15/34		01/16/2024	Us Bancorp Investments Inc		11,000,000	11,000,000		2.A
75526P-AA-9	Reach Financial LLC Ser 2024-1A CI A 6.300% 02/18/31		01/23/2024	Suntrust Robinson Humprey Inc		249,994	250,000		1.C FE
756109-BZ-6	Realty Income Corp Sr Nt 3.200% 01/15/27		01/23/2024	Tax Free Exchange		6,573,203	7,000,000	4,978	1.G FE
756109-CB-8	Realty Income Corp Sr Nt 4.000% 07/15/29		01/23/2024	Tax Free Exchange		8,536,419	9,100,000	8,089	1.G FE
756109-CC-6	Realty Income Corp Sr Nt 3.400% 01/15/30		01/23/2024	Tax Free Exchange		16,893,543	18,700,000	14,129	1.G FE
756109-CD-4	Realty Income Corp Sr Nt 3.200% 02/15/31		01/23/2024	Tax Free Exchange		523,147	600,000	8,427	1.G FE
756109-CE-2	Realty Income Corp Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		493,671	600,000	7,110	1.G FE
76711*-AC-4	Rio Grande LNG LLC Rio Grande LNG LLC 6.850% 06/30/47		02/09/2024	MJFG Securities Inc		34,860,000	35,000,000		2.C PL
78355H-KZ-1	Ryder System Inc Sr Nt 5.375% 03/15/29		02/26/2024	Us Bancorp Investments Inc		10,329,417	10,332,000		2.A FE
79546V-AQ-9	Sally Holdings Sr Nt 6.750% 03/01/32		02/26/2024	Various		8,691,160	8,700,000	169	3.C FE
79588T-AF-7	Sammons Financial Group Sr Nt 6.875% 04/15/34		03/25/2024	Various		19,999,992	20,000,000		2.A
81785B-AA-4	720 East CLO Ltd CLO Ser 2024-1A CI A1 6.914% 04/15/37		01/31/2024	Barclays Capital Inc		14,950,000	14,950,000		1.A FE
81785B-AE-6	720 East CLO 2022-I, Ltd. CLO Ser 2024-1A CI B 7.316% 04/15/37		01/31/2024	Barclays Capital Inc		2,000,000	2,000,000		1.C FE
842400-HZ-9	Southern CA Edison Co 1st Lien 5.200% 06/01/34		01/08/2024	MJFG Securities Inc		3,746,325	3,750,000		1.G FE
84265V-AA-3	Southern Copper Corp Sr Nt 7.500% 07/27/35		02/21/2024	Direct		3,003,000	2,600,000	14,083	2.A FE
857477-CG-6	State Street Corp Sub Nt 6.123% 11/21/34		02/14/2024	Various		7,030,465	6,804,000	97,576	1.F FE
88166V-AD-8	Tesla ABS Ser 2024-A CI A3 5.300% 06/21/27		03/05/2024	Morgan Stanley & Co LLC		459,941	460,000		1.A FE
893647-BV-8	Transdigm Inc 1st Lien 6.625% 03/01/32		02/13/2024	Various		4,193,433	4,200,000		4.A FE
89616Q-AB-7	Tricon Residential RMBS Ser 2022-SFR1 CI B 4.204% 04/17/39		01/18/2024	Morgan Stanley & Co LLC		3,895,697	4,060,000	9,956	1.D FE
89616Q-AC-5	Tricon Residential Ser 2022-SFR1 CI C 4.303% 04/17/39		01/18/2024	Morgan Stanley & Co LLC		3,886,968	4,059,000	10,188	1.G FE
896522-AJ-8	Trinity Industries Inc Sr Nt 7.750% 07/15/28		03/21/2024	Various		2,631,375	2,550,000	32,292	3.B FE
91159H-JR-2	US Bancorp Sr Nt Fix to Float 01/23/34 5.678% 01/23/35		02/13/2024	RBC Capital Markets LLC		6,448,843	6,470,000	22,450	1.F FE
925650-AG-8	Vici Properties LP Sr Nt 6.125% 04/01/54		03/18/2024	Jefferies & Company Inc		12,011,803	12,301,000	4,186	2.C FE
92840V-AQ-5	Vistra Operations Co LLC 1st Lien 6.950% 10/15/33		03/04/2024	Various		9,247,412	8,827,000	236,677	2.C FE
92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A CI A2 5.790% 08/16/27		03/19/2024	Citigroup		599,963	600,000		1.A FE
92891P-AE-3	VStrong Auto Receivables Trust ABS Ser 2024-A CI A3 5.620% 12/15/28		03/19/2024	Citigroup		1,364,814	1,365,000		1.A FE
94958L-AA-6	Wellington Management CLO 1 Lt CLO Ser 2024-2A CI A 6.870% 04/20/37		02/09/2024	Morgan Stanley & Co LLC		48,900,000	48,900,000		1.A FE
94958L-AC-2	Wellington Management CLO 1 Lt CLO Ser 2024-2A CI B 7.318% 04/20/37		02/09/2024	Morgan Stanley & Co LLC		3,350,000	3,350,000		1.C FE
95000U-3K-7	Wells Fargo & Company Sr Nt Fixed to Float 5.499% 01/23/35		01/16/2024	Wells Fargo Securities LLC		15,000,000	15,000,000		1.E FE
960386-AR-1	Westinghouse Air Brake Tech Co Sr Nt 5.611% 03/11/34		02/27/2024	Various		24,864,024	24,755,000		2.C FE
96043R-AD-9	Westlake Automobile Rec Tr ABS Ser 2024-1A CI A3 5.440% 05/17/27		03/05/2024	JP Morgan Securities LLC		999,950	1,000,000		1.A FE
963320-BC-9	Whirlpool Corp Sr Nt 5.750% 03/01/34		02/22/2024	BNP Paribas Securities Corp		2,615,260	2,621,000		2.B FE
97719V-AA-7	Wise CLO Ltd CLO Ser 2024-1A CI A 6.966% 04/15/37		01/25/2024	Bank of America Bisd Dealer		27,950,000	27,950,000		1.A FE
97719V-AC-3	Wise CLO Ltd CLO Ser 2024-1A CI B1 7.614% 04/15/37		01/25/2024	Bank of America Bisd Dealer		7,000,000	7,000,000		1.C FE
98389B-BB-5	Xcel Energy Inc Sr Nt 5.500% 03/15/34		02/26/2024	Various		7,660,535	7,670,000		2.A FE
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		01/25/2024	Direct		232,094	232,094		1.G PL
Q0845*-AE-7	Australian Gas Networks Ltd. Series A 5.340% 03/14/34		03/14/2024	National Australia Bank		35,000,000	35,000,000		1.G Z
01626P-AV-8	Alimentation Couche-Tard Inc. Sr Nt 5.617% 02/12/54		02/07/2024	Various		40,196,149	40,000,000		2.A FE
21037X-AD-2	Constellation Software Inc Sr Nt 5.461% 02/16/34		02/07/2024	Various		14,715,868	14,700,000		2.B FE
36168Q-AQ-7	GFL Environmental Inc Sec Nt 6.750% 01/15/31		02/13/2024	Various		738,000	720,000	4,050	3.C FE
63002*-AA-0	NRM Cabin 2 NRM Cabin Intermediate 2 6.630% 07/31/33		02/12/2024	Scotia Capital		20,816,296	20,816,296		2.C Z
78016H-ZW-3	Royal Bank of Canada Sr Nt 5.150% 02/01/34		01/10/2024	Various		5,619,397	5,630,000		1.E FE
000000-00-0	Kookmin Bank Sub Nt 4.500% 02/01/29		01/23/2024	Direct		3,111,225	3,250,000	70,687	2.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Hanwha Totalenergies Petrochem Sr Nt 5.500% 07/18/29	D	01/09/2024	Direct		4,603,500	4,610,000		2.B FE
000000-00-0	EMAAR Sukuk Ltd Sr Nt 3.875% 09/17/29	D	01/11/2024	Direct		3,981,094	4,275,000	54,759	2.B FE
000000-00-0	Kazmunaygas National Co Sr Nt 5.375% 04/24/30	D	01/11/2024	Direct		3,992,375	4,100,000	50,197	2.B FE
000000-00-0	Axiata SPV2 BHD Sr Nt 2.163% 08/19/30	D	01/23/2024	Direct		2,944,875	3,500,000	32,805	2.B FE
000000-00-0	PLDT INC Sr Nt 2.500% 01/23/31	D	02/19/2024	Direct		3,003,108	3,600,000	7,000	2.B FE
000000-00-0	Bharti Airtel Ltd Sr Nt 3.250% 06/03/31	D	01/17/2024	Direct		2,970,136	3,400,000	15,040	2.C FE
000000-00-0	Sociedad de Transmision Austra Sr Nt 4.000% 01/27/32	D	01/17/2024	Direct		768,769	865,000	16,531	2.B FE
000000-00-0	Kazmunaygas National Co Sr Nt 3.500% 04/14/33	D	02/16/2024	Direct		5,892,400	7,250,000	79,367	2.B FE
000000-00-0	Grupo Bimbo SAB DE CV Sr Nt 4.700% 11/10/47	D	02/29/2024	Direct		2,981,870	3,450,000	51,348	2.A FE
000000-00-0	Reliance Industries LTD Sr Nt 3.625% 01/12/52	D	01/23/2024	Direct		3,575,100	5,000,000	6,545	2.B FE
000000-00-0	Reliance Industries LTD Sr Nt 3.750% 01/12/62	D	02/05/2024	Direct		5,030,411	7,200,000	14,408	2.B
013822-AH-4	Alcoa Netherlands Holding Sr Nt 7.125% 03/15/31	D	03/11/2024	JP Morgan Securities LLC		4,846,500	4,800,000		3.A FE
05571A-AV-7	BPCE SA Sr Non Preferred 5.716% 01/18/30	D	01/08/2024	Various		12,005,940	12,000,000		2.A FE
192714-AE-3	Colbun SA Sr Nt 3.150% 01/19/32	D	01/30/2024	Direct		3,001,250	3,500,000	3,675	2.B FE
225313-AQ-8	Credit Agricole SA Sub Nt 6.600% 01/10/35	D	01/03/2024	Credit Agricole USA was Calyon		6,920,000	6,920,000		2.A FE
344419-AB-2	FEMSA Sr Nt 4.375% 05/10/43	D	02/27/2024	Direct		1,135,160	1,300,000	17,220	2.A FE
40053X-AB-5	Grupo Energia Bogota Sr Nt 7.850% 11/09/33	D	01/12/2024	Direct		4,034,175	3,725,000	55,233	2.B FE
50050H-AN-6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	02/16/2024	Direct		2,993,421	3,625,000	26,684	2.A FE
603051-AC-7	Mineral Resources Sr Nt 8.000% 11/01/27	D	02/12/2024	Deutsche Bank Capital		1,539,375	1,500,000	34,333	3.C FE
75102X-AB-2	Raizen Fuels Finance S.A. Sr Nt 6.450% 03/05/34	D	03/05/2024	Direct		18,564,934	18,465,000	1,413	2.B FE
81180W-BD-2	Seagate Tech HDD Holding Sr Nt 4.125% 01/15/31	D	02/20/2024	Barclays Capital Inc		184,388	209,000	886	3.B FE
833636-AN-3	Sociedad Quimica Y Minera Sr Nt 6.500% 11/07/33	D	02/02/2024	Direct		7,447,875	7,200,000	109,543	2.A FE
88323A-AH-5	Thaioil Trsry Center Sr Nt 3.750% 06/18/50	D	01/24/2024	Direct		2,978,712	4,400,000	17,417	2.C FE
91911T-AE-3	Vale Overseas Ltd Sr Nt 8.250% 01/17/34	D	02/13/2024	Direct		3,004,800	2,560,000	16,427	2.C FE
91911T-AH-6	Vale Overseas Ltd Nt 6.875% 11/21/36	C	01/30/2024	Direct		2,980,313	2,750,000	36,762	2.C FE
BK0726-31-9	PLDT Inc Sr Nt 3.450% 06/23/50	D	01/30/2024	Direct		3,005,850	4,150,000	15,113	2.B FE
BT4389-51-1	SweiHan PV Power Co PJSC Nt 3.625% 01/31/49	D	02/16/2024	Direct		3,037,344	3,796,680	8,028	2.A FE
G1591#-BM-3	Britvic Plc Series R 5.290% 03/20/29	B	03/20/2024	Rabo Securities USA		19,177,500	19,177,500		2.B Z
G1591#-BN-1	Britvic Plc Series S 5.330% 03/20/31	B	03/20/2024	Rabo Securities USA		12,785,000	12,785,000		2.B Z
G1591#-BP-6	Britvic Plc Series T 5.410% 03/20/34	B	03/20/2024	Rabo Securities USA		6,392,500	6,392,500		2.B Z
N4282*-AJ-5	Friesland Foods Koninklijke FrieslandCampina B 4.910% 02/01/32	B	02/01/2024	Rabo Securities USA		16,308,000	16,308,000		2.A FE
N4282*-AK-2	Friesland Foods Koninklijke FrieslandCampina C 5.000% 02/01/34	B	02/01/2024	Rabo Securities USA		27,180,000	27,180,000		2.A FE
P3083S-AD-7	Consorcio Transmantaro SA Sr Nt 4.700% 04/16/34	D	01/17/2024	Direct		1,984,500	2,100,000	25,497	2.C FE
Y52758-AF-9	LG Chem Ltd Sr Nt 2.375% 07/07/31	D	01/23/2024	Direct		2,981,685	3,650,000	4,334	2.A FE
451102-BW-6	Icahn Enterprises LP Sr Nt 4.750% 09/15/24	D	03/31/2024	Various		(5,219,718)	(5,330,000)		3.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,086,569,716	2,109,891,551	4,932,275	XXX
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 4 11.832% 03/01/28		02/28/2024	Guggenheim Securities LLC		15,454	15,610		4.A Z
000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 4 11.832% 03/01/28		03/28/2024	Interest Capitalization		50			4.A Z
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 2 12.213% 08/05/28		01/31/2024	Direct		64,438	64,438		4.C YE
000000-00-0	Partstown Incremental Delayed Draw Nt 3 6.080% 11/01/28		02/29/2024	Guggenheim Securities LLC		119,100	120,000		4.A Z
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 4 10.930% 10/31/29		01/31/2024	Guggenheim Securities LLC		143,440	144,161		4.A Z
000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 5 10.930% 10/31/29		02/20/2024	Guggenheim Securities LLC		119,533	120,134		4.A Z
000000-00-0	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 11.929% 02/20/30		02/20/2024	Direct		146,456	149,445		4.A Z
000000-00-0	A-Gas Finco Inc Term Ln Nt 1 10.579% 11/08/30		01/08/2024	Guggenheim Securities LLC		2,820,000	3,000,000		4.A Z
000000-00-0	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.559% 02/10/31		03/28/2024	Tax Free Exchange		5,094,515	5,090,656		4.B Z
02358#-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.930% 11/25/25		01/02/2024	Interest Capitalization		2,006	2,006		4.B Z
24531#-AC-8	Del Real Holcco Term Ln Nt 1 13.209% 03/28/28		03/28/2024	Interest Capitalization		13,948	13,948		3.C PL
24531#-AD-6	Del Real Holcco Revolver Nt 3 12.658% 03/28/28		03/27/2024	Direct		152,028	152,028		4.B Z
24531#-AD-6	Del Real Holcco Revolver Nt 2 12.680% 03/28/28		03/18/2024	Direct		101,352	101,352		4.B Z
29482Y-A*-2	Erickson Inc Revolver Nt 1 13.421% 06/27/26		03/19/2024	Direct		4,034,783	4,034,783		4.B Z
40178#-AA-8	Guidehouse Inc Term Ln Nt 1 11.680% 10/16/28		03/28/2024	Interest Capitalization		14,775	14,775		4.B Z
42327#-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 11.818% 03/19/27		03/28/2024	Tax Free Exchange		1,113,202	1,115,217		3.C PL
42327#-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 6 11.573% 08/10/29		02/08/2024	Guggenheim Securities LLC		103,043	104,348		3.C PL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 6 11.576% 08/10/29 .....	.....	...03/07/2024	Guggenheim Securities LLC .....	.....	51,522	52,174	.....	3.C PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 9 11.579% 08/10/29 .....	.....	...03/22/2024	Guggenheim Securities LLC .....	.....	193,207	195,652	.....	3.C PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 8 11.579% 08/10/29 .....	.....	...03/15/2024	Guggenheim Securities LLC .....	.....	25,761	26,087	.....	3.C PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 5 11.824% 08/10/29 .....	.....	...01/26/2024	Guggenheim Securities LLC .....	.....	57,962	58,696	.....	3.C PL
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.929% 10/31/29 .....	.....	...02/29/2024	Tax Free Exchange .....	.....	612,896	614,209	.....	4.A Z
42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 6 10.930% 10/31/29 .....	.....	...03/28/2024	Guggenheim Securities LLC .....	.....	535,509	538,200	.....	4.A Z
44958@-A*-3	IG Investments Holdings LLC Term Ln Nt 3 11.430% 09/22/28 .....	.....	...01/31/2024	Tax Free Exchange .....	.....	3,318	3,368	2	4.A PL
485921-AC-4	20 Gates Kapitus Revolver Class A-3 Revolving Note 9.318% 09/10/32 .....	.....	...03/05/2024	Direct .....	.....	669,600	669,600	.....	1.F Z
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 11.713% 02/01/30 .....	.....	...01/09/2024	Tax Free Exchange .....	.....	637,209	642,528	2,306	3.B PL
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 11.830% 03/01/28 .....	.....	...03/28/2024	Interest Capitalization .....	.....	12,487	12,487	.....	4.A Z
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.330% 03/01/28 .....	.....	...03/28/2024	Interest Capitalization .....	.....	557	557	.....	4.A Z
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.330% 03/01/28 .....	.....	...03/28/2024	Tax Free Exchange .....	.....	42,822	42,976	18	4.A Z
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 11.818% 03/01/28 .....	.....	...03/12/2024	Interest Capitalization .....	.....	162	162	.....	4.A Z
55340#-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1 11.321% 01/29/31 .....	.....	...02/12/2024	Guggenheim Securities LLC .....	.....	1,906,536	1,910,426	.....	4.A Z
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.817% 02/26/26 .....	.....	...03/28/2024	Interest Capitalization .....	.....	1,516	1,516	.....	4.C PL
67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 12.177% 02/08/27 .....	.....	...02/20/2024	Tax Free Exchange .....	.....	144,979	144,979	148	5.B GI
69394@-AF-4	Partstown 1st Lien Term Ln Nt 1 11.809% 11/01/28 .....	.....	...03/28/2024	Tax Free Exchange .....	.....	119,113	120,000	.....	3.C PL
83578B-AQ-6	Ellucian Holdings Inc Incremental Term Ln B Nt 1 8.929% 10/26/29 .....	.....	...03/06/2024	Bank of America B1SD Dealer .....	.....	299,625	300,000	.....	4.B FE
88906@-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 4 11.430% 06/01/29 .....	.....	...02/29/2024	Tax Free Exchange .....	.....	11,106	13,422	.....	5.C FE
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 11 11.169% 12/22/25 .....	.....	...03/12/2024	Direct .....	.....	73,895	73,895	.....	4.B Z
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 10 11.170% 12/22/25 .....	.....	...02/08/2024	Direct .....	.....	189,474	189,474	.....	4.B Z
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.170% 12/22/25 .....	.....	...03/15/2024	Tax Free Exchange .....	.....	205,974	205,974	370	4.B Z
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 12 11.177% 12/22/25 .....	.....	...03/18/2024	Direct .....	.....	92,842	92,842	.....	4.B Z
C4868@-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.930% 11/25/25 .....	.....	...03/27/2024	Interest Capitalization .....	.....	457	457	.....	3.B PL
G5307*-AA-0	Kobalt Music Group Term Ln Nt 1 11.820% 02/25/27 .....	.....	...02/23/2024	Interest Capitalization .....	.....	986	986	.....	5.A Z
G5307*-AA-0	Kobalt Music Group Term Ln Nt 2 12.468% 02/25/27 .....	.....	...01/19/2024	Interest Capitalization .....	.....	986	986	.....	5.A Z
000000-00-0	Air Canada Term Loan 7.833% 03/21/31	A.....	...03/26/2024	JP Morgan Securities LLC .....	.....	6,606,443	6,623,000	.....	3.A Z
000000-00-0	MISYS (Finastra) Revolving Loan Nt 3 12.571% 09/13/29	C.....	...03/13/2024	Direct .....	.....	124,378	124,378	.....	4.A Z
000000-00-0	MISYS (Finastra) Revolving Loan Nt 1 12.571% 09/13/29	C.....	...01/16/2024	Tax Free Exchange .....	.....	54,415	54,415	.....	4.A Z
000000-00-0	Ardonagh Midco 3 PLC New Term Ln Nt 1 12.721% 02/28/30	D.....	...02/29/2024	Guggenheim Securities LLC .....	.....	1,081,554	1,098,795	.....	4.A Z
000000-00-0	Dechra Pharmaceuticals Term Ln Nt 1 11.568% 10/31/30	D.....	...01/22/2024	Guggenheim Securities LLC .....	.....	3,040,931	3,101,282	.....	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						30,856,345	31,156,474	2,844	XXX
2509999997. Total - Bonds - Part 3						2,168,921,335	2,195,998,025	5,308,011	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,168,921,335	2,195,998,025	5,308,011	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks							XXX		XXX
6009999999 - Totals						2,168,921,335	XXX	5,308,011	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53 .....	.....	03/01/2024	Paydown .....	.....	66,218	66,218	66,285	66,282	.....	(64)	.....	(64)	.....	66,218	.....	.....	.....	692	05/20/2053	1.A
..36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52 .....	.....	03/01/2024	Paydown .....	.....	230,277	230,277	232,950	232,918	.....	(2,641)	.....	(2,641)	.....	230,277	.....	.....	.....	2,680	12/20/2052	1.A
..36179X-QW-9	GNMA Pool #MA8569 5.000% 01/20/53 .....	.....	03/01/2024	Paydown .....	.....	459,795	459,795	445,139	445,274	.....	14,521	.....	14,521	.....	459,795	.....	.....	.....	3,933	01/20/2053	1.A
..36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53 .....	.....	03/01/2024	Paydown .....	.....	532,784	532,784	525,042	525,098	.....	7,686	.....	7,686	.....	532,784	.....	.....	.....	5,350	03/20/2053	1.A
..36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53 .....	.....	03/01/2024	Paydown .....	.....	172,075	172,075	172,102	172,095	.....	(19)	.....	(19)	.....	172,075	.....	.....	.....	2,088	07/20/2053	1.A
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28 .....	.....	03/01/2024	Paydown .....	.....	4,040	4,040	4,154	4,065	.....	(25)	.....	(25)	.....	4,040	.....	.....	.....	49	06/15/2028	1.A
	Goldman Sachs & Company																				
..912810-TW-8	U S Treasury Nt 4.750% 11/15/43 .....	.....	01/12/2024	.....	.....	3,181,629	3,000,000	3,046,301	3,046,191	.....	(57)	.....	(57)	.....	3,046,134	.....	135,495	135,495	24,663	11/15/2043	1.A
..912828-W7-1	U S Treasury Nt 2.125% 03/31/24 .....	.....	03/31/2024	Maturity .....	.....	250,000	250,000	250,284	250,011	.....	(11)	.....	(11)	.....	250,000	.....	.....	.....	2,656	03/31/2024	1.A
..91282C-JJ-1	US Treasury Nt 4.500% 11/15/33 .....	.....	01/25/2024	Various .....	.....	21,745,307	21,000,000	21,403,678	21,400,944	.....	(1,924)	.....	(1,924)	.....	21,399,020	.....	346,287	346,287	178,640	11/15/2033	1.A FE
..91282C-KJ-8	US Treasury Nt 4.625% 11/15/26 .....	.....	01/05/2024	Various .....	.....	4,452,712	4,400,000	4,425,968	4,425,274	.....	(171)	.....	(171)	.....	4,425,103	.....	27,609	27,609	30,558	11/15/2026	1.A FE
..91282C-JN-2	US Treasury Nt 4.375% 11/30/28 .....	.....	01/25/2024	Various .....	.....	6,094,421	6,000,000	6,044,083	6,043,401	.....	(404)	.....	(404)	.....	6,042,997	.....	51,424	51,424	36,112	11/30/2028	1.A FE
..91282C-JZ-5	US Treasury Bond 4.000% 02/15/34 .....	.....	03/08/2024	Barclays Capital Inc .....	.....	11,238,158	11,300,000	11,130,545	.....	.....	237	.....	237	.....	11,130,782	.....	107,376	107,376	31,044	02/15/2034	1.A
..91282C-KA-8	US Treasury Bonds 4.125% 02/15/27 .....	.....	03/12/2024	Citadel Securities LLC .....	.....	8,947,939	9,000,000	8,950,483	.....	.....	402	.....	402	.....	8,950,885	.....	(2,947)	(2,947)	28,558	02/15/2027	1.B FE
0109999999. Subtotal - Bonds - U.S. Governments						57,375,355	56,415,189	56,697,014	36,611,553	.....	17,530	.....	17,530	.....	56,710,110	.....	665,244	665,244	347,023	XXX	XXX
..000000-00-0	Export-Import BK India Sr MTN 3.875% 03/12/24	D.....	03/12/2024	Maturity .....	.....	1,334,000	1,334,000	1,324,942	1,332,804	.....	1,196	.....	1,196	.....	1,334,000	.....	.....	.....	25,846	03/12/2024	2.C FE
..000000-00-0	Russian Federation Sr Nt 4.375% 03/21/29	D.....	03/14/2024	Barclays Capital Inc .....	.....	1,072,000	1,600,000	647,168	647,168	.....	.....	.....	.....	.....	647,168	.....	424,832	424,832	(105,000)	03/21/2029	6. *
..445545-AL-0	Republic of Hungary Sr Nt 5.375% 03/25/24	D.....	03/25/2024	Maturity .....	.....	7,000,000	7,000,000	7,519,500	7,053,903	.....	(53,903)	.....	(53,903)	.....	7,000,000	.....	.....	.....	188,125	03/25/2024	2.B FE
..A00617-06-5	Russian Federation Sr Nt 5.250% 06/23/47	D.....	03/13/2024	Barclays Capital Inc .....	.....	1,400,000	2,800,000	881,868	881,868	.....	.....	.....	.....	.....	881,868	.....	518,132	518,132	(205,800)	06/23/2047	6. *
..AX8009-11-7	Russian Federation Sr Nt 5.100% 03/28/35	D.....	03/13/2024	Barclays Capital Inc .....	.....	3,762,000	6,600,000	2,359,187	2,350,933	.....	38,254	.....	38,254	.....	2,389,187	.....	1,372,813	1,372,813	(353,430)	03/28/2035	6. *
0309999999. Subtotal - Bonds - All Other Governments						14,568,000	19,334,000	12,762,665	12,266,676	38,254	(52,707)	.....	(14,453)	.....	12,252,223	.....	2,315,777	2,315,777	(450,259)	XXX	XXX
..167725-AC-4	Chicago II Transit Auth Rev TxbI Pension Fdg Ser A 6.899% 12/01/40 .....	.....	01/31/2024	Call 100.0000 .....	.....	151,776	151,776	199,506	191,049	.....	131	.....	131	.....	191,180	.....	(39,404)	(39,404)	.....	12/01/2040	1.C FE
..312834-BP-1	FHLMC Pool #100046 6.163% 03/15/36 .....	.....	03/01/2024	Paydown .....	.....	212	212	211	211	.....	1	.....	1	.....	212	.....	.....	.....	2	03/15/2036	1.A
..31320W-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53 .....	.....	03/01/2024	Paydown .....	.....	55,004	55,004	54,353	54,357	.....	647	.....	647	.....	55,004	.....	.....	.....	480	01/01/2053	1.A
..313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26 .....	.....	03/01/2024	Paydown .....	.....	584	584	602	586	.....	(2)	.....	(2)	.....	584	.....	.....	.....	5	04/15/2026	1.A
..31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28 .....	.....	03/01/2024	Paydown .....	.....	367	367	376	370	.....	(3)	.....	(3)	.....	367	.....	.....	.....	4	06/15/2028	1.A
..31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29 .....	.....	03/01/2024	Paydown .....	.....	2,701	2,701	2,687	2,688	.....	13	.....	13	.....	2,701	.....	.....	.....	29	01/25/2029	1.A
..31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28 .....	.....	03/01/2024	Paydown .....	.....	16,309	16,309	18,500	16,955	.....	(646)	.....	(646)	.....	16,309	.....	.....	.....	164	05/25/2028	1.A
..31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25 .....	.....	03/01/2024	Paydown .....	.....	6,673	6,673	7,141	6,735	.....	(62)	.....	(62)	.....	6,673	.....	.....	.....	55	11/25/2025	1.A
..31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28 .....	.....	03/01/2024	Paydown .....	.....	17,983	17,983	21,211	19,026	.....	(1,044)	.....	(1,044)	.....	17,983	.....	.....	.....	190	10/25/2028	1.A
..31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29 .....	.....	03/01/2024	Paydown .....	.....	15,339	15,339	16,589	15,339	.....	(1,250)	.....	(1,250)	.....	15,339	.....	.....	.....	189	07/25/2029	1.A
..31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29 .....	.....	03/01/2024	Paydown .....	.....	15,339	15,339	18,785	16,589	.....	(1,250)	.....	(1,250)	.....	15,339	.....	.....	.....	189	07/25/2029	1.A
..31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26 .....	.....	03/01/2024	Paydown .....	.....	9,003	9,003	11,153	9,409	.....	(405)	.....	(405)	.....	9,003	.....	.....	.....	106	07/25/2026	1.A
..31381M-DN-4	FNMA Pool #AP2808 3.000% 08/25/42 .....	.....	03/01/2024	Paydown .....	.....	15,672	15,672	16,309	16,194	.....	(522)	.....	(522)	.....	15,672	.....	.....	.....	78	08/25/2042	1.A
..31381W-RD-2	FNMA Pool #AS8583 3.500% 01/25/47 .....	.....	03/01/2024	Paydown .....	.....	286,631	286,631	291,311	291,061	.....	(4,431)	.....	(4,431)	.....	286,631	.....	.....	.....	1,508	01/25/2047	1.A
..31393C-CQ-4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05/25/33 .....	.....	03/01/2024	Paydown .....	.....	19,543	19,543	20,434	19,827	.....	(284)	.....	(284)	.....	19,543	.....	.....	.....	180	05/25/2033	1.A
..31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505% 06/25/43 .....	.....	03/01/2024	Paydown .....	.....	5,370	5,370	5,370	5,363	.....	8	.....	8	.....	5,370	.....	.....	.....	41	06/25/2043	1.A
..31393E-LF-4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550% 06/25/43 .....	.....	03/01/2024	Paydown .....	.....	9,436	9,436	9,247	9,322	.....	114	.....	114	.....	9,436	.....	.....	.....	64	06/25/2043	1.A
..31394D-VB-3	FNMA REMIC Ser 2005-43 Cl GC 5.500% 05/25/35 .....	.....	03/01/2024	Paydown .....	.....	86,418	86,418	90,955	87,787	.....	(1,369)	.....	(1,369)	.....	86,418	.....	.....	.....	790	05/25/2035	1.A
..31394E-LC-0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07/25/35 .....	.....	03/01/2024	Paydown .....	.....	39,282	39,282	41,246	39,962	.....	(680)	.....	(680)	.....	39,282	.....	.....	.....	405	07/25/2035	1.A

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31395K-Z2-2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/15/25	.....	03/01/2024	Paydown		3,555	3,555	3,508	3,545		9		9		3,555				30	01/15/2025	1.A
..31395M-TR-0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/15/35	.....	03/01/2024	Paydown																	
..31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15/35	.....	03/01/2024	Paydown		100,916	100,916	104,953	101,897		(981)		(981)		100,916				791	02/15/2035	1.A
..31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04/25/37	.....	03/01/2024	Paydown		54,646	54,646	56,600	55,604		(958)		(958)		54,646				479	11/15/2035	1.A
..31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09/25/37	.....	03/01/2024	Paydown		47,934	47,934	50,211	48,781		(847)		(847)		47,934				296	04/25/2037	1.A
..31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35	.....	03/01/2024	Paydown		3,025	3,025	3,109	3,049		(24)		(24)		3,025				30	09/25/2037	1.A
..31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24	.....	03/01/2024	Paydown		1,378	1,378	1,409	1,401		(23)		(23)		1,378				12	07/25/2035	1.A
..314008-3K-9	FNMA Pool #CA1701 4.000% 05/25/48	.....	03/01/2024	Paydown		2,969	2,969	3,373	2,955		(14)		(14)		2,955				29	07/25/2024	1.A
..3140XK-QE-3	FNMA Pool #FS4052 2.000% 10/25/36	.....	03/01/2024	Paydown		49,991	49,991	51,006	50,951		(960)		(960)		49,991				256	05/25/2048	1.A
..31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47	.....	03/01/2024	Paydown		59,898	59,898	53,683	53,866		6,032		6,032		59,898				199	10/25/2036	1.A
..31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47	.....	03/01/2024	Paydown		114,086	114,086	114,977	114,910		(824)		(824)		114,086				555	02/25/2047	1.A
..31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47	.....	03/01/2024	Paydown		24,769	24,769	24,962	24,951		(183)		(183)		24,769				106	09/25/2047	1.A
..31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48	.....	03/01/2024	Paydown		63,690	63,690	64,745	64,689		(999)		(999)		63,690				470	11/25/2047	1.A
..31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48	.....	03/01/2024	Paydown		62,756	62,756	64,648	64,548		(1,792)		(1,792)		62,756				396	01/25/2048	1.A
..31418E-KT-6	Fannie Mae Super Pool #MA4805 4.500% 11/25/52	.....	03/01/2024	Paydown		55,785	55,785	56,531	56,504		(719)		(719)		55,785				384	06/25/2048	1.A
..452024-GT-3	Illinois Mun Elec Agy Supp Rev Bld Amer Bd 6.832% 02/01/35	.....	02/01/2024	Call	100.0000		1,105,000	1,384,808	1,305,719		(1,157)		(1,157)		1,304,563		(199,563)	(199,563)	37,747	02/01/2035	1.E FE
..47770V-AY-6	JobsOH Beverage System Rev Stwd Liq Prof Tm Bd TxbI Ser B 3.985% 01/01/29	.....	01/01/2024	Various		2,715,000	2,715,000	2,715,000	2,715,000						2,715,000				54,096	01/01/2029	1.D FE
..57563R-SU-4	Massachusetts Educ Fin Rev TxbI Ser A 4.949% 07/01/38	.....	01/01/2024	Call	100.0000		240,000	240,000	240,000						240,000				5,939	07/01/2038	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					5,522,707	5,522,707	5,883,413	5,774,190		(12,519)		(12,519)		5,761,674		(238,967)	(238,967)	106,776	XXX	XXX
..000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 CI M1 6.785% 07/15/33	.....	01/01/2024	Paydown		2,611	2,611	2,611	2,609						2,609		3	3		07/15/2033	2.B FM
..00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A CI AR3 6.696% 01/15/32	.....	01/16/2024	Paydown		2,821	2,821	2,821	2,821						2,821				49	01/15/2032	1.A FE
..00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35	.....	03/31/2024	Redemption	100.0000		270,959	270,959	270,959						270,959				2,174	12/31/2035	2.B PL
..00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39	.....	03/31/2024	Redemption	100.0000		43,035	43,035	43,035						43,035				360	06/30/2039	1.D
..00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39	.....	01/31/2024	Redemption	100.0000		21,408	21,408	21,408						21,408				69	06/30/2039	1.E
..00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39	.....	03/31/2024	Redemption	100.0000		44,317	44,317	44,317						44,317				379	09/30/2039	1.D
..00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39	.....	02/01/2024	Redemption	100.0000		12,071	12,071	12,071						12,071				76	09/30/2039	1.E
..00253C-HB-6	Ames Mtg Tr RMBS Ser 2001-3 CI M1 6.950% 11/25/31	.....	03/01/2024	Paydown		47,026	47,026	46,889	46,843		(1)		(1)		46,842		184	184	703	11/25/2031	1.A FM
..00253C-HK-6	Ames Mtg Tr RMBS Ser 2001-4 CI M1 7.150% 01/25/32	.....	03/01/2024	Paydown		16,666	16,666	16,658	16,821		(1)		(1)		16,820		(154)	(154)	147	01/25/2032	1.A FM
..00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35	.....	03/22/2024	Various		84,618	84,618	84,618	84,618						84,618				2,433	03/22/2035	2.A FE
..02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB CI 2A6 5.750% 03/25/37		03/01/2024	Paydown		36,714	34,314	19,196	19,196						19,196		17,518	17,518	450	03/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32 .....	.....	01/11/2024	Redemption 100.0000	.....	164,925	164,925	165,131	165,085	.....	(160)	.....	(160)	.....	164,925	.....	.....	.....	3,257	01/11/2032	2.B FE
..02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33 .....	.....	02/15/2024	Redemption 100.0000	.....	135,718	135,718	135,718	135,718	.....	.....	.....	.....	.....	135,718	.....	.....	.....	2,138	08/15/2033	1.F FE
..02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33 .....	.....	02/15/2024	Redemption 100.0000	.....	333,866	333,866	334,538	334,360	.....	(494)	.....	(494)	.....	333,866	.....	.....	.....	5,843	08/15/2033	2.B FE
..02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26 .....	.....	02/15/2024	Redemption 100.0000	.....	67,875	67,875	66,013	66,461	.....	1,414	.....	1,414	.....	67,875	.....	.....	.....	1,680	08/15/2026	3.A FE
..02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29 .....	.....	02/15/2024	Redemption 100.0000	.....	839,153	839,153	848,428	845,051	.....	(5,899)	.....	(5,899)	.....	839,153	.....	.....	.....	16,154	08/15/2029	3.C FE
..02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 CI 5A1 5.564% 09/25/35 .....	.....	03/01/2024	Paydown .....	.....	1,158	1,158	1,146	1,150	.....	8	.....	8	.....	1,158	.....	.....	.....	6	09/25/2035	3.B FM
..02665U-AA-3	American Homes 4 Rent LBASS Ser 2014-SFR2 CI A 3.786% 10/17/36 .....	.....	03/01/2024	Paydown .....	.....	1,252,794	1,252,794	1,353,604	1,270,759	.....	(17,966)	.....	(17,966)	.....	1,252,794	.....	.....	.....	11,835	10/17/2036	1.A FE
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25 .....	.....	03/15/2024	Redemption 100.0000	.....	40,081	40,081	40,081	40,081	.....	.....	.....	.....	.....	40,081	.....	.....	.....	424	02/15/2025	1.C
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 2.466% 12/25/59 .....	.....	03/01/2024	Paydown .....	.....	10,500	10,500	10,634	10,576	.....	(76)	.....	(76)	.....	10,500	.....	.....	.....	46	12/25/2059	1.A
..03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67 .....	.....	03/01/2024	Paydown .....	.....	89,688	89,688	89,363	89,356	.....	332	.....	332	.....	89,688	.....	.....	.....	889	12/25/2067	1.A FE
..03762Y-AF-4	Apidos CLO CLO Ser 2016-25A CI A1R 6.749% 10/20/31 .....	.....	03/27/2024	Call 100.0000	.....	1,097,023	1,097,023	1,097,023	1,097,023	.....	.....	.....	.....	.....	1,097,023	.....	.....	.....	32,983	10/20/2031	1.A FE
..03762Y-AF-4	Apidos CLO CLO Ser 2016-25A CI A1R 6.749% 10/20/31 .....	.....	01/22/2024	Paydown .....	.....	2,977	2,977	2,977	2,977	.....	.....	.....	.....	.....	2,977	.....	.....	.....	53	10/20/2031	1.A FE
..03762Y-AH-0	Apidos CLO CLO Ser 2016-25A CI A2R 7.279% 10/20/31 .....	.....	03/27/2024	Call 100.0000	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	2,000,000	.....	.....	.....	64,813	10/20/2031	1.C FE
..03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 6.639% 04/20/31 .....	.....	01/22/2024	Paydown .....	.....	2,547,692	2,547,692	2,547,692	2,547,692	.....	.....	.....	.....	.....	2,547,692	.....	.....	.....	44,819	04/20/2031	1.A FE
..03768C-AC-3	Apidos CLO CLO Ser XXXA CI A1A 6.700% 10/18/31 .....	.....	01/18/2024	Paydown .....	.....	55,874	55,874	55,874	55,874	.....	.....	.....	.....	.....	55,874	.....	.....	.....	970	10/18/2031	1.A FE
..04020F-AA-2	ARES CLO Ltd Inc CLO Ser 2023-ALF4A CI A1 7.064% 10/15/36 .....	.....	03/08/2024	NLAIC S/A Pension Risk Tfer .....	.....	5,900,000	5,900,000	5,900,000	5,900,000	.....	.....	.....	.....	.....	5,900,000	.....	.....	.....	130,522	10/15/2036	1.A FE
..04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A CI A 6.900% 01/16/29 .....	.....	03/16/2024	Paydown .....	.....	820,443	820,443	818,446	819,119	.....	1,323	.....	1,323	.....	820,443	.....	.....	.....	9,497	01/16/2029	1.C FE
..04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000- LB1 CI AF6 7.615% 03/21/29 .....	.....	03/01/2024	Paydown .....	.....	3,660	3,660	3,803	3,651	.....	10	.....	10	.....	3,660	.....	.....	.....	50	03/21/2029	1.A FM
..04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42 .....	.....	03/01/2024	Redemption 100.0000	.....	135,593	135,593	135,593	135,593	.....	.....	.....	.....	.....	135,593	.....	.....	.....	2,434	09/01/2042	2.B PL
..04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42 .....	.....	03/01/2024	Redemption 100.0000	.....	96,852	96,852	96,852	96,852	.....	.....	.....	.....	.....	96,852	.....	.....	.....	1,739	09/01/2042	2.B PL
..05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 07/15/24 .....	.....	01/15/2024	Redemption 100.0000	.....	60,245	60,245	60,245	60,245	.....	.....	.....	.....	.....	60,245	.....	.....	.....	1,722	07/15/2024	1.B FE
..05568B-AA-6	BNSF Trust ABS PTC Ser 2006-1 5.720% 07/15/24 .....	.....	02/29/2024	Redemption 100.0000	.....	19	19	19	19	.....	.....	.....	.....	.....	19	.....	.....	.....	1	07/15/2024	1.C Z
..05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34 .....	.....	03/31/2024	Redemption 100.0000	.....	184,000	184,000	184,000	184,000	.....	.....	.....	.....	.....	184,000	.....	.....	.....	1,651	02/28/2034	2.B PL
..05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34 .....	.....	03/31/2024	Redemption 100.0000	.....	37,500	37,500	37,500	37,500	.....	.....	.....	.....	.....	37,500	.....	.....	.....	287	07/31/2034	2.B PL
..05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1 2.809% 03/10/33 .....	.....	03/01/2024	Paydown .....	.....	524,208	524,208	537,871	525,360	.....	(1,152)	.....	(1,152)	.....	524,208	.....	.....	.....	2,496	03/10/2033	1.A
..05849B-AT-3	Ball Corp Sr Nt 5.250% 07/01/25 .....	.....	02/21/2024	Various	.....	6,996,572	7,000,000	7,021,875	7,004,278	.....	(421)	.....	(421)	.....	7,003,857	.....	(7,284)	(7,284)	234,088	07/01/2025	3.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..058498-AV-8	Ball Corp Sr Nt 4.875% 03/15/26		02/21/2024	Various		2,874,340	2,900,000	2,900,000	2,900,000						2,900,000		(25,660)	(25,660)	61,169	03/15/2026	3.A FE
..06051G-FB-0	Bank of America Corp Sr Nt 4.125% 01/22/24		01/22/2024	Maturity		1,000,000	1,000,000	999,270	999,995		5		5		1,000,000				20,625	01/22/2024	1.G FE
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015- UBS7 CI ASB 3.429% 09/15/48		03/01/2024	Paydown		234,669	234,669	241,706	235,178		(509)		(509)		234,669				1,367	09/15/2048	1.A
..06541T-AY-5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 11/15/53		03/01/2024	Paydown		44,078	44,078	44,078	44,072		6		6		44,078				41	11/15/2053	1.A
..066940-AA-5	Barclays Mortgage Loan Trust Ser 23-NQM1 CI A1A 6.031% 01/25/63		03/01/2024	Paydown		681,862	681,862	681,859	681,748		114		114		681,862				6,209	01/25/2063	1.A FE
..06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022- NQM1 CI A1 4.550% 07/25/52		03/01/2024	Paydown		1,847	1,847	1,797	1,798		49		49		1,847				13	07/25/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022- NQM1 CI A2 4.550% 07/25/52		03/01/2024	Paydown		31,403	31,403	30,212	30,280		1,124		1,124		31,403				223	07/25/2052	1.C FE
..06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022- INV1 CI A1 4.466% 02/25/62		03/01/2024	Paydown		230,273	230,273	230,270	230,194		79		79		230,273				1,694	02/25/2062	1.A FE
..08162W-AY-2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1 0.628% 09/15/53		03/01/2024	Paydown		73,704	73,704	73,703	73,690		13		13		73,704				108	09/15/2053	1.A
..08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B CI A 6.920% 12/17/36		03/17/2024	Paydown		42,972	42,972	42,967	42,967		5		5		42,972				458	12/17/2036	1.A FE
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W 2.500% 07/21/30		01/19/2024	Paydown		49,036	49,036	49,036	49,036						49,036				456	07/21/2030	4.B FE
..10112R-AW-4	Boston Properties LP Sr Nt 3.800% 02/01/24		02/01/2024	Maturity		4,000,000	4,000,000	4,087,200	4,001,011		(1,011)		(1,011)		4,000,000				76,000	02/01/2024	2.A FE
..10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023- NQM1 CI A1 5.757% 01/25/63		03/01/2024	Paydown		218,516	218,516	218,516	218,487		29		29		218,516				2,295	01/25/2063	1.A FE
..10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023- NQM1 CI A2 6.350% 01/25/63		03/01/2024	Paydown		55,465	55,465	55,449	55,442		23		23		55,465				642	01/25/2063	1.C FE
..10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023- NQM6 CI A1 6.602% 09/25/63		03/01/2024	Paydown		663,178	663,178	663,172	662,774		404		404		663,178				7,664	09/25/2063	1.A FE
..10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023- NQM7 CI A1 7.130% 09/25/63		03/01/2024	Paydown		830,555	830,555	830,552	830,594		(39)		(39)		830,555				10,965	09/25/2063	1.A FE
..10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022- NQM3 CI A2 5.500% 07/25/62		03/01/2024	Paydown		100,598	100,598	100,201	100,201		398		398		100,598				921	07/25/2062	1.C FE
..11134L-AF-6	Broadcom Crp/ Caymri Fi Sr Nt 3.625% 01/15/24		01/15/2024	Maturity		4,000,000	4,000,000	3,996,411	3,999,975		25		25		4,000,000				72,500	01/15/2024	2.B FE
..12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 5.170% 10/20/32		03/20/2024	Call 100.0000		1,635	1,635	1,645	1,642						1,642		(6)	(6)	21	10/20/2032	1.A FM
..12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-1 CI M1 5.170% 10/20/32		02/01/2024	Paydown		39,111	39,111	39,343	39,265		(154)		(154)		39,111				230	10/20/2032	1.A FM
..12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019- RPL1 CI A1 3.650% 07/25/58		03/01/2024	Paydown		223,731	223,731	232,654	230,386		(6,655)		(6,655)		223,731				1,429	07/25/2058	1.A
..12598W-AA-0	COLT Funding LLC Ser 23-4 CI A1 7.163% 10/25/68		03/01/2024	Paydown		994,133	994,133	994,131	994,090		43		43		994,133				15,646	10/25/2068	1.A FE
..12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31		03/10/2024	Redemption 100.0000		42,838	42,838	42,838	42,838						42,838				563	10/10/2031	2.B
..126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		03/10/2024	Redemption 100.0000		38,568	38,568	49,025	43,520		(4,952)		(4,952)		38,568				484	01/10/2032	2.B FE
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36		03/10/2024	Redemption 100.0000		51,977	51,977	51,977	51,977						51,977				408	01/10/2036	2.B FE
..12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005- 7CB CI 2A7 5.500% 03/25/38		03/01/2024	Paydown		13,209	13,072	12,587	12,587						12,587		622	622	99	03/25/2038	4.B FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB CI A7 5.500% 05/25/35		03/01/2024	Paydown		8,029	8,029	6,930	6,930		1,099		1,099		8,029				92	05/25/2035	1.A FM
..12668B-RZ-8	CMBS Inc RMBS Ser 2006-6CB CI 1A4 5.500% 05/25/36		03/01/2024	Paydown		7,951	7,200	6,180	6,180						6,180		1,771	1,771	71	05/25/2036	1.A FM
..12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35		03/15/2024	Redemption 100.0000		262,903	262,903	262,903	262,903						262,903				1,663	06/15/2035	1.D
..12726#-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30		03/15/2024	Redemption 100.0000		540,550	540,550	540,550	540,550						540,550				2,911	07/15/2030	1.D
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27		03/30/2024	Various		158,686	158,686	158,686	158,686						158,686				4,578	09/30/2027	2.A YE
..14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 CI A2 6.090% 11/10/26		03/10/2024	Paydown		68,309	68,309	68,303	68,305		4		4		68,309				709	11/10/2026	1.A FE
..14888#-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		03/31/2024	Various		521,319	521,319	521,319	521,319						521,319				5,184	11/30/2029	2.C PL
..149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 5.944% 06/25/38		03/25/2024	Paydown		38,334	39,280	15,610	15,610						15,610		22,724	22,724	190	06/25/2038	5.A FE
..15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A CI A1 6.559% 04/20/31		01/22/2024	Paydown		388,971	388,971	386,638	388,139		833		833		388,971				6,762	04/20/2031	1.A FE
..152314-OP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 6.830% 07/25/32		03/01/2024	Paydown		10,221	10,221	9,069	9,069		1,152		1,152		10,221				89	07/25/2032	5.B FM
..156700-BD-7	Lumen Technologies Inc Sr Nt 4.500% 01/15/29		03/26/2024	Bank of America BISO Dealer		2,629,245	7,621,000	2,250,451	2,250,451						2,250,451		378,794	378,794	241,014	01/15/2029	5.C FE
..165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A CI A1 6.160% 10/15/35		03/15/2024	Paydown		169,272	169,272	169,256	169,257		15		15		169,272				1,745	10/15/2035	1.A FE
..16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 5.674% 07/25/36		03/25/2024	Paydown		12,539	12,539	12,289	12,366		173		173		12,539				65	07/25/2036	1.A FM
..17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 5.774% 12/25/34		03/25/2024	Paydown		807	807	808	807		(1)		(1)		807				8	12/25/2034	1.A FM
..17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 3.000% 09/25/64		03/01/2024	Paydown		89,370	89,370	91,789	90,514		(1,143)		(1,143)		89,370				424	09/25/2064	1.A
..17858#-AA-1	PF Training Investors LLC Sec Nt 5.280% 09/15/43		03/15/2024	Various Redemption 100.0000		42,703	42,703	43,113	43,062		(358)		(358)		42,703				376	09/15/2043	2.B
..212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2024			255,594	255,594	255,594	255,594						255,594					02/28/2033	2.B FE
..21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		01/31/2024	Various Redemption 100.0000		152,289	152,289	152,289	152,289						152,289				1,687	01/31/2040	1.F PL
..22357#-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40		03/02/2024			38,500	38,500	38,500	38,500						38,500				348	01/02/2040	2.B
..225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 5.375% 07/25/35		03/01/2024	Paydown		1,093	1,093	1,071	1,080		13		13		1,093				10	07/25/2035	1.A FM
..22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 CI A1 6.085% 12/25/68		03/01/2024	Paydown		9,306	9,306	9,306							9,306				87	12/25/2068	1.A FE
..22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31		03/20/2024	Paydown Redemption 100.0000		299,147	299,147	299,143	299,144		3		3		299,147				3,091	04/21/2031	1.A FE
..22964*-AC-2	CSQLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		03/31/2024			66,112	66,112	66,112	66,112						66,112				636	03/31/2041	2.B PL
..233063-AC-0	Deutsche Bank Comm Mtg Trust CMBS Ser 2020-C9 CI A1 0.800% 08/15/53		03/01/2024	Paydown		105,834	105,834	105,832	105,809		25		25		105,834				198	08/15/2053	1.A
..24582#-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		03/31/2024	Redemption 100.0000		1,059,783	1,059,783	1,059,783	1,059,783						1,059,783				7,917	09/30/2036	2.B PL
..24703T-AD-8	Dell Int LLC / EMC Corp 1st Lien 6.020% 06/15/26		03/19/2024	Call 101.6790		4,703,671	4,626,000	5,078,072	4,846,623		(20,605)		(20,605)		4,826,018		(200,018)	(200,018)	150,386	06/15/2026	2.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 5.470% 09/25/33	.....	03/01/2024	Paydown .....	.....	242	242	242	241	.....	.....	.....	.....	.....	.....242	.....	.....	.....	.....2	09/25/2033	1.A FM
..251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 5.300% 09/25/35	.....	03/01/2024	Paydown .....	.....	13,278	12,781	11,991	11,991	.....	.....	.....	.....	.....	.....11,991	.....	.....1,287	1,287	103	09/25/2035	4.B FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33	.....	03/01/2024	Paydown .....	.....	728	728	728	729	.....	.....(1)	.....	.....(1)	.....	.....728	.....	.....	.....	.....6	12/25/2033	1.A FM
..25216B-AB-8	Dext ABS Ser 23-1 CI A2 5.990% 03/15/32	.....	03/15/2024	Paydown .....	.....	386,374	386,374	386,339	386,352	.....	.....22	.....	.....22	.....	.....386,374	.....	.....	.....	.....5,615	03/15/2032	1.A FE
..25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30	.....	03/31/2024	Redemption 100.0000	.....	109,655	109,655	109,655	109,655	.....	.....	.....	.....	.....	.....109,655	.....	.....	.....	.....6,206	03/31/2030	1.G PL
..26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1 5.732% 02/25/68	.....	03/01/2024	Paydown .....	.....	95,514	95,514	95,530	95,515	.....	.....(1)	.....	.....(1)	.....	.....95,514	.....	.....	.....	.....1,025	02/25/2068	1.A FE
..26884T-AW-2	ERAC USA Finance Company Sr Nt 4.900% 05/01/33	.....	03/07/2024	Various .....	.....	18,849,985	19,142,000	19,086,680	19,089,598	.....	.....856	.....	.....856	.....	.....19,090,454	.....	.....(240,470)	(240,470)	338,707	05/01/2033	1.G FE
..293601-AC-4	Ent Auto Receivables Trust Ser 23-1A CI A2 6.220% 08/16/27	.....	03/16/2024	Paydown .....	.....	228,452	228,452	228,434	228,441	.....	.....11	.....	.....11	.....	.....228,452	.....	.....	.....	.....3,502	08/16/2027	1.A FE
..294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1 6.282% 08/25/32	.....	03/01/2024	Paydown .....	.....	609	609	609	608	.....	.....1	.....	.....1	.....	.....609	.....	.....	.....	.....(3)	08/25/2032	1.A FM
..30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A QL A2 6.070% 12/15/25	.....	03/15/2024	Paydown .....	.....	681,349	681,349	681,335	681,338	.....	.....11	.....	.....11	.....	.....681,349	.....	.....	.....	.....8,092	12/15/2025	1.A FE
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A 1.130% 04/15/33	.....	03/17/2024	Paydown .....	.....	27,158	27,158	27,157	27,158	.....	.....	.....	.....	.....	.....27,158	.....	.....	.....	.....46	04/15/2033	1.A FE
..313747-AU-1	Federal Realty Investors Tr Sr Nt 3.950% 01/15/24	.....	01/15/2024	Maturity .....	.....	10,000,000	10,000,000	9,901,800	9,999,556	.....	.....444	.....	.....444	.....	.....10,000,000	.....	.....	.....	.....197,500	01/15/2024	2.A FE
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1 4.293% 04/25/67	.....	03/01/2024	Paydown .....	.....	230,736	230,736	229,775	229,790	.....	.....946	.....	.....946	.....	.....230,736	.....	.....	.....	.....1,829	04/25/2067	1.A FE
..31620M-BY-1	Fidelity Natl Info Serv Inc Sr Nt 5.100% 07/15/32	.....	03/07/2024	Bank of America BISD Dealer	.....	4,992,250	5,000,000	4,996,900	4,997,279	.....	.....49	.....	.....49	.....	.....4,997,328	.....	.....(5,078)	(5,078)	167,167	07/15/2032	2.B FE
..316773-CP-3	Fifth Third Bancorp Sub Nt 4.300% 01/16/24	.....	01/16/2024	Maturity .....	.....	2,000,000	2,000,000	1,974,720	1,999,876	.....	.....124	.....	.....124	.....	.....2,000,000	.....	.....	.....	.....43,000	01/16/2024	2.B FE
..34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 06/15/38	.....	02/15/2024	Redemption 100.0000	.....	375,958	375,958	375,958	375,958	.....	.....	.....	.....	.....	.....375,958	.....	.....	.....	.....5,489	08/15/2038	2.B PL
..36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 CI A1 6.007% 01/25/59	.....	03/01/2024	Paydown .....	.....	227,745	227,745	227,743	227,743	.....	.....2	.....	.....2	.....	.....227,745	.....	.....	.....	.....1,430	01/25/2059	1.A FE
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 CI A1 4.210% 02/25/67	.....	03/01/2024	Paydown .....	.....	154,328	154,328	153,610	153,638	.....	.....690	.....	.....690	.....	.....154,328	.....	.....	.....	.....1,174	02/25/2067	1.A FE
..36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 6.650% 07/20/31	.....	03/01/2024	Paydown .....	.....	754	754	754	751	.....	.....3	.....	.....3	.....	.....754	.....	.....	.....	.....11	07/20/2031	1.A FM
..36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 CI AF5 6.199% 04/25/34	.....	03/01/2024	Paydown .....	.....	255	255	255	254	.....	.....1	.....	.....1	.....	.....255	.....	.....	.....	.....2	04/25/2034	1.A FM
..36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 CI AF5 5.687% 06/25/34	.....	03/01/2024	Paydown .....	.....	25,230	25,230	25,229	25,143	.....	.....87	.....	.....87	.....	.....25,230	.....	.....	.....	.....192	06/25/2034	1.A FM
..36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40	.....	03/15/2024	Redemption 100.0000	.....	53,130	53,130	53,130	53,130	.....	.....	.....	.....	.....	.....53,130	.....	.....	.....	.....377	02/15/2040	1.A
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 CI A4 2.500% 03/25/52	.....	03/01/2024	Paydown .....	.....	10,174	10,174	10,126	10,128	.....	.....46	.....	.....46	.....	.....10,174	.....	.....	.....	.....46	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 CI A4 2.500% 02/26/52	.....	03/01/2024	Paydown .....	.....	112,763	112,763	113,821	113,731	.....	.....(968)	.....	.....(968)	.....	.....112,763	.....	.....	.....	.....519	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 CI A2 2.500% 04/25/52	.....	03/01/2024	Paydown .....	.....	17,198	17,198	17,258	17,252	.....	.....(54)	.....	.....(54)	.....	.....17,198	.....	.....	.....	.....79	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A4 4.000% 05/25/62	.....	03/01/2024	Paydown .....	.....	75,496	75,496	77,050	76,955	.....	.....(1,460)	.....	.....(1,460)	.....	.....75,496	.....	.....	.....	.....609	05/25/2062	1.A

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A16 4.000% 05/25/62 .....	.....	03/01/2024	Paydown .....	.....	21,643	21,643	21,969	21,948	.....	(305)	.....	(305)	.....	21,643	.....	.....	.....	175	05/25/2062	1.A
..37270*-AA-3	Georgetown Energy Partners, LL Sr Nt 3.580% 06/30/51 .....	.....	03/31/2024	Redemption 100.0000 .....	.....	11,289	11,289	11,289	11,289	.....	.....	.....	.....	.....	11,289	.....	.....	.....	101	06/30/2051	1.G PL
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A 3.860% 10/15/54 .....	.....	03/15/2024	Paydown .....	.....	21,680	21,680	22,838	22,653	.....	(973)	.....	(973)	.....	21,680	.....	.....	.....	137	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A 3.930% 10/15/53 .....	.....	03/15/2024	Paydown .....	.....	7,913	7,913	8,306	8,256	.....	(343)	.....	(343)	.....	7,913	.....	.....	.....	52	10/15/2053	1.A FE
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A CI A 3.840% 10/15/56 .....	.....	03/15/2024	Paydown .....	.....	248,601	248,601	248,403	248,430	.....	171	.....	171	.....	248,601	.....	.....	.....	1,480	10/15/2056	1.A FE
..38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A 3.260% 10/15/53 .....	.....	03/15/2024	Paydown .....	.....	130,103	130,103	130,089	130,092	.....	11	.....	11	.....	130,103	.....	.....	.....	640	10/15/2053	1.A FE
..40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60 .....	.....	01/25/2024	Redemption 100.0000 .....	.....	1,476	1,476	1,476	1,476	.....	.....	.....	.....	.....	1,476	.....	.....	.....	16	12/31/2060	2.A PL
..44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31 IMPAC CMB Tr RMBS Ser 2005-5 CI A2 5.884% 08/25/35 .....	.....	03/31/2024	Paydown .....	.....	182,866	182,866	182,866	182,866	.....	.....	.....	.....	.....	182,866	.....	.....	.....	1,513	12/31/2031	1.F PL
..45254N-PV-3	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004-2 CI A6 4.814% 08/25/34 .....	.....	03/25/2024	Paydown .....	.....	12,733	12,733	12,465	12,465	.....	268	.....	268	.....	12,733	.....	.....	.....	107	08/25/2035	1.A FM
..45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 CI 2A1 6.144% 05/25/36 .....	.....	03/01/2024	Paydown .....	.....	1	1	1	1	.....	.....	.....	.....	.....	1	.....	.....	.....	.....	08/25/2034	1.A FM
..45254T-TN-4	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.369% 11/25/67 .....	.....	03/25/2024	Paydown .....	.....	14,562	14,562	14,562	14,562	.....	.....	.....	.....	.....	14,562	.....	.....	.....	126	05/25/2036	1.A FM
..452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 7.500% 11/25/67 .....	.....	03/01/2024	Paydown .....	.....	258,862	258,862	260,393	260,285	.....	(1,423)	.....	(1,423)	.....	258,862	.....	.....	.....	3,597	11/25/2067	1.A FE
..452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 4.380% 05/25/67 .....	.....	03/01/2024	Paydown .....	.....	52,179	52,179	51,213	51,242	.....	937	.....	937	.....	52,179	.....	.....	.....	738	11/25/2067	1.D FE
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 4.767% 06/25/67 .....	.....	03/01/2024	Paydown .....	.....	567,631	567,631	567,625	567,544	.....	88	.....	88	.....	567,631	.....	.....	.....	4,225	05/25/2067	1.A FE
..45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 6.819% 10/25/67 .....	.....	03/01/2024	Paydown .....	.....	43,691	43,691	43,691	43,681	.....	11	.....	11	.....	43,691	.....	.....	.....	393	06/25/2067	1.A FE
..45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 7.100% 10/25/67 .....	.....	03/01/2024	Paydown .....	.....	843,055	843,055	843,055	842,905	.....	150	.....	150	.....	843,055	.....	.....	.....	11,193	10/25/2067	1.A FE
..45276R-AB-8	Imperial Fund LLC RMBS Ser 2023-NQM1 CI A1 5.941% 02/25/68 .....	.....	03/01/2024	Paydown .....	.....	669,199	669,199	668,330	668,244	.....	955	.....	955	.....	669,199	.....	.....	.....	9,251	10/25/2067	1.D FE
..45290B-AA-7	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42 .....	.....	03/01/2024	Paydown .....	.....	606,969	606,969	606,965	606,808	.....	161	.....	161	.....	606,969	.....	.....	.....	6,721	02/25/2068	1.A FE
..45886*-AA-2	International Bus Machs Corp Sr Nt 3.625% 02/12/24 .....	.....	03/15/2024	Redemption 100.0000 .....	.....	78,839	78,839	79,115	79,101	.....	(262)	.....	(262)	.....	78,839	.....	.....	.....	599	09/15/2042	1.E
..459200-HJ-8	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52 .....	.....	02/12/2024	Maturity .....	.....	10,000,000	10,000,000	10,271,000	10,003,807	.....	(3,807)	.....	(3,807)	.....	10,000,000	.....	.....	.....	181,250	02/12/2024	1.G FE
..46266T-AE-8	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52 .....	.....	02/26/2024	Tax Free Exchange .....	.....	29,973,399	30,000,000	29,974,140	29,973,688	.....	(289)	.....	(289)	.....	29,973,399	.....	.....	.....	458,333	02/01/2029	2.C FE
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 2.500% 04/25/52 .....	.....	03/01/2024	Paydown .....	.....	43,529	43,529	43,531	43,525	.....	4	.....	4	.....	43,529	.....	.....	.....	179	02/25/2052	1.A
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 5.500% 01/25/35 .....	.....	03/01/2024	Paydown .....	.....	48,650	48,650	48,430	48,439	.....	212	.....	212	.....	48,650	.....	.....	.....	199	04/25/2052	1.A
..466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3 2.500% 05/25/52 .....	.....	03/01/2024	Paydown .....	.....	7,350	7,350	7,411	7,362	.....	(12)	.....	(12)	.....	7,350	.....	.....	.....	69	01/25/2035	1.A FM
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 2.500% 06/25/52 .....	.....	03/01/2024	Paydown .....	.....	2,491	2,491	2,478	2,479	.....	12	.....	12	.....	2,491	.....	.....	.....	9	05/25/2052	1.A
..46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 2.500% 06/25/52		03/01/2024	Paydown		11,408	11,408	11,298	11,303		105		105		11,408				49	06/25/2052	1.A

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STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59 .....	.....	03/01/2024	Paydown		8,095	8,095	8,134	8,104		(8)		(8)		8,095				38	07/25/2059	1.A
..607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39 .....	.....	02/09/2024	Redemption	100.0000	164,145	164,145	164,145	164,145						164,145				1,305	05/09/2039	1.F
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51 .....	.....	03/31/2024	Redemption	100.0000	125,796	125,796	125,796	125,796						125,796				1,044	07/12/2051	1.G PL
..61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 CI A6 5.500% 01/26/54 .....	.....	03/01/2024	Paydown		266,268	266,268	262,994		3,274			3,274		266,268				1,220	01/26/2054	1.A FE
..62890Q-AB-1	NMEF 2023-A A2 ABS Ser 23-1 CI A1 6.570% 06/17/30 .....	.....	03/17/2024	Paydown		544,053	544,053	544,051	544,048		5		5		544,053				8,936	06/17/2030	1.A FE
..62920K-AB-8	NMEF Funding LLC Ser 22-A CI A2 2.580% 10/16/28 .....	.....	03/16/2024	Paydown		545,637	545,637	534,213	538,037		7,600		7,600		545,637				2,319	10/16/2028	1.A FE
..62988#-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt 5.096% 03/15/38 .....	.....	03/15/2024	Redemption	100.0000	49,278	49,278	49,278	49,278						49,278				419	03/15/2038	1.C IF
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28 .....	.....	03/19/2024	Call	100.0000	74,260	74,260	74,260	74,260						74,260				820	09/15/2028	1.A
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28 ...	.....	01/17/2024	Call	100.0000	36,885	36,885	36,885	36,885						36,885				163	09/15/2028	1.B
..64133K-AL-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A CI BR 7.129% 04/20/33 .....	.....	03/11/2024	Call	100.0000	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				150,022	04/20/2033	1.C FE
..64133K-AU-5	Neuberger Berman CLO Ltd CLO Ser 2020-36A CI A1R 6.829% 04/20/33 .....	.....	03/11/2024	Call	100.0000	20,250,000	20,250,000	20,250,000	20,250,000						20,250,000				554,524	04/20/2033	1.A FE
..64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 CI A17 4.856% 11/25/33 .....	.....	03/01/2024	Paydown		476	476	476	475		1		1		476				3	11/25/2033	1.A FM
..64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59 .....	.....	03/01/2024	Paydown		27,000	27,000	27,620	27,455		(455)		(455)		27,000				147	09/25/2059	1.A
..64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59 .....	.....	03/01/2024	Paydown		33,007	33,007	34,923	34,324		(1,316)		(1,316)		33,007				146	11/25/2059	1.A
..64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A CI A1 3.750% 11/25/35 .....	.....	03/01/2024	Paydown		13,239	13,239	13,819	13,629		(389)		(389)		13,239				77	11/25/2035	1.A FE
..64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.850% 08/27/57 .....	.....	03/01/2024	Paydown		62,048	62,048	58,636	59,798		2,251		2,251		62,048				398	08/27/2057	1.A
..64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57 .....	.....	03/01/2024	Paydown		140,116	140,116	149,814	147,213		(7,097)		(7,097)		140,116				988	12/25/2057	1.A
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/59 .....	.....	03/01/2024	Paydown		314,131	314,131	318,553	316,304		(2,173)		(2,173)		314,131				1,482	02/25/2059	1.A
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59 .....	.....	03/01/2024	Paydown		214,147	214,147	219,919	218,102		(3,955)		(3,955)		214,147				1,329	08/25/2059	1.A
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 3.500% 12/25/58 .....	.....	03/01/2024	Paydown		538,260	538,260	554,072	549,790		(11,530)		(11,530)		538,260				3,030	12/25/2058	1.A
..64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 CI A1 6.296% 11/25/52 .....	.....	03/01/2024	Paydown		662,401	662,401	656,162	656,462		5,938		5,938		662,401				7,358	11/25/2052	1.A FE
..65034@-AA-9	Traffic Investors LLC (Newark Sr Secured Nt Ser A-1 4.314% 12/15/39 .....	.....	03/15/2024	Redemption	100.0000	1,173	1,173	1,173	1,173						1,173				8	12/15/2039	2.B
..65034@-AC-5	CBN Investors LLC (Newark II) Sr Secured Nt Ser A-1 4.314% 12/15/39 .....	.....	03/15/2024	Redemption	100.0000	11,875	11,875	11,875	11,875						11,875				125	12/15/2039	2.B
..65034@-AE-1	ESN Invest LLC Sr Secured Nt Ser A-1 4.314% 12/15/39 .....	.....	03/15/2024	Redemption	100.0000	1,126	1,126	1,126	1,126						1,126				8	12/15/2039	2.B
..65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt 3.330% 09/30/44 .....	.....	03/31/2024	Redemption	100.0000	305,565	305,565	305,565	305,565						305,565				2,572	09/30/2044	2.C PL
..65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 CI A6 4.820% 03/25/34 .....	.....	03/01/2024	Paydown		28	28	28	28						28					03/25/2034	1.A FM
..65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 CI A6 5.603% 07/25/34		03/01/2024	Paydown		1,390	1,390	1,379	1,382		8		8		1,390				9	07/25/2034	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 CI A6 5.293% 10/25/34		03/01/2024	Paydown		5	5	5	5						5					10/25/2034	1.A FM
..670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 CI A1 6.319% 03/25/63		03/01/2024	Paydown		399,408	399,408	398,598	398,470		938		938		399,408				4,577	03/25/2063	1.A FE
..670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62		03/01/2024	Paydown		101,570	101,570	102,088	68,146		(501)		(501)		101,570				1,011	11/25/2062	1.A FE
..67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 CI A1 5.878% 12/25/63		03/01/2024	Paydown		646,065	646,065	646,060			6		6		646,065				3,885	12/25/2063	1.A FE
..67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 6.450% 09/25/62		03/01/2024	Paydown		72,274	72,274	72,159	26,971		115		115		72,274				872	09/25/2062	1.A FE
..67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 CI A1 5.928% 11/25/63		01/25/2024	Paydown		16,738	16,738	16,738							16,738				83	11/25/2063	1.A
..67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 CI A1 5.928% 11/25/63		03/01/2024	Paydown		85,120	85,120	85,119			1		1		85,120				989	11/25/2063	1.A FE
..674921-AB-7	OCCU 2023-1A A2 Ser 23-1A CI A2 6.290% 04/15/27		03/15/2024	Paydown		489,409	489,409	489,360	489,367		42		42		489,409				7,125	04/15/2027	1.A FE
..69122D-AA-7	Owl Rock Ltd CLO Ser 2019-1A CI A 7.379% 05/20/31		01/04/2024	Call	100.0000	3,239,235	3,239,235	3,239,235	3,239,235						3,239,235				30,079	05/20/2031	1.A FE
..69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 CI A1 6.221% 11/25/68		03/01/2024	Paydown		196,262	196,262	196,261	196,260		2		2		196,262				2,583	11/25/2068	1.A FE
..70163#-AA-0	Parliament Funding I Nt 8.342% 07/15/30		01/15/2024	Redemption	100.0000																
..73943#-AD-5	Prairie Breeze Sr Nt CI B 3.550% 05/01/39		03/29/2024	Various		1,173,574	1,173,574	1,173,574	1,173,574						1,173,574					07/15/2030	1.C PL
..74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 6.591% 03/23/35		03/25/2024	Paydown		102,087	102,087	102,087	102,087						102,087				829	05/01/2039	2.C PL
..74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt CI A-1 PTP 6.377% 03/22/38		03/25/2024	Paydown		11,185	11,185	621	621		10,564		10,564		11,185				186	03/23/2035	1.G FE
..74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt CI B PTP 6.191% 12/22/35		03/22/2024	Paydown		242,493	242,493	164,592	186,124		56,369		56,369		242,493				4,013	03/22/2038	1.A FE
..74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 5.679% 03/22/38		03/22/2024	Paydown		11,082	11,082	11,084	11,083		(1)		(1)		11,082				175	12/22/2035	1.E FE
..74256L-EJ-4	Principal LFE GLB Fnd II Sec Nt 0.500% 01/08/24		03/22/2024	Redemption	100.0000														105	03/22/2038	1.A FE
..74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 CI A3 5.744% 02/25/37		01/08/2024	Maturity		5,000,000	5,000,000	4,996,050	4,999,975		25		25		5,000,000				12,500	01/08/2024	1.E FE
..75000K-AA-5	RR Ltd CLO Ser 2023-25A CI A1 7.114% 04/15/36		03/25/2024	Paydown		2,485	2,485	1,663	1,663						1,663		822	822	14	02/25/2037	1.A FM
..75000K-AC-1	RR Ltd CLO Ser 2023-25A CI A2 7.814% 04/15/36		03/08/2024	Call	100.0000	26,350,000	26,350,000	26,350,000	26,350,000						26,350,000				755,194	04/15/2036	1.A FE
..75003#-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46		03/08/2024	Call	100.0000	10,250,000	10,250,000	10,250,000	10,250,000						10,250,000				322,466	04/15/2036	1.C FE
..75003#-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		03/20/2024	Various		96,372	96,372	96,372	96,372						96,372				34	09/30/2046	2.C PL
..75458*-AB-5	Rayburn County Electric Cooper 1st Mtg Ser A 6.040% 12/30/42		01/24/2024	Redemption	100.0000														(616)	09/30/2046	2.C PL
..75513E-CG-4	RTX Corporation Sr Nt 3.200% 03/15/24		03/15/2024	Redemption	100.0000																
..75526P-AA-9	Reach Financial LLC Ser 2024-1A CI A 6.300% 02/18/31		01/10/2024	Maturity		9	9	7,988,684	7,999,280		720		720		8,000,000				128,000	12/30/2042	2.B PL
..76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 CI 2A3 6.000% 05/25/37		03/15/2024	Paydown		28,039	28,039	28,039			1		1		28,039				196	03/15/2024	2.A FE
..77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49		03/18/2024	Paydown		(29)	(29)	(20)	(20)						(20)		20	20		02/18/2031	1.C FE
			03/01/2024	Redemption	100.0000															05/25/2037	5.A FM
			01/20/2024	Redemption		(1,734)	(1,734)	(1,734)	(2,181)				(447)		(1,734)				(1)	12/31/2049	2.C PL

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
..77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49 .....	.....	01/22/2024	Redemption 100.0000		15,236	15,236	11,908	(20,435)		3,328	(32,343)	35,671		15,236				(171)	12/31/2049	3.C PL	
..78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 7.056% 11/10/28 .....	.....	03/01/2024	Redemption 100.0000		37,932	37,932	39,664	38,103		(171)		(171)		37,932					443	11/10/2028	2.C
..79546V-AL-0	Sally Holdings Sr Nt 5.625% 12/01/25 .....	.....	03/13/2024	Call 100.0000 NLAIC S/A Pension Risk Tfer		21,753,000	21,753,000	22,104,700	21,835,586		(8,135)		(8,135)		21,827,452		(74,452)	(74,452)		346,688	12/01/2025	3.C FE
..79546V-AQ-9	Sally Holdings Sr Nt 6.750% 03/01/32 .....	.....	03/08/2024	Santander Drive Auto Receivabl Ser 23-4 CI A2 6.180% 02/16/27		2,143,000	2,143,000	2,143,000							2,143,000					4,420	03/01/2032	3.C FE
..802927-AC-7	Saxon Asset Securities Tr RMBS Ser 2003-3 CI AF6 4.165% 12/25/33 .....	.....	03/15/2024	Paydown		5,230,811	5,230,811	5,230,749	5,230,741		70		70		5,230,811					51,949	02/16/2027	1.A FE
..805564-PB-1	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26 .....	.....	03/01/2024	Paydown Redemption 100.0000		403	403	403	403						403					3	12/25/2033	1.A FM
..84859M-AA-5	Spirit Realty LP Sr Nt 4.000% 07/15/29 .....	.....	02/15/2024	Various		153,182	153,182	156,241	154,595		(1,413)		(1,413)		153,182					5,836	02/15/2026	4.B FE
..84861T-AD-0	Spirit Realty LP Sr Nt 3.200% 01/15/27 ....	.....	01/23/2024	Tax Free Exchange		8,545,519	9,100,000	9,185,152	9,150,719		(521)		(521)		9,150,198		(604,679)	(604,679)		190,089	07/15/2029	2.B FE
..84861T-AE-8	Spirit Realty LP Sr Nt 3.200% 01/15/27 ....	.....	01/23/2024	Tax Free Exchange		6,580,203	7,000,000	6,995,905	6,998,098		36		36		6,998,134		(417,931)	(417,931)		116,978	01/15/2027	2.B FE
..84861T-AF-5	Spirit Realty LP Sr Nt 3.400% 01/15/30 ....	.....	01/23/2024	Various		16,912,243	18,700,000	18,691,148	18,694,313		47		47		18,694,360		(1,782,118)	(1,782,118)		332,029	01/15/2030	2.B FE
..84861T-AG-3	Spirit Realty LP Sr Nt 3.200% 02/15/31 ....	.....	01/23/2024	Tax Free Exchange		523,747	600,000	612,096	609,020		(70)		(70)		608,950		(85,203)	(85,203)		8,427	02/15/2031	2.B FE
..84861T-AJ-7	Spirit Realty LP Sr Nt 2.700% 02/15/32 ....	.....	01/23/2024	Tax Free Exchange		494,271	600,000	578,736	583,431		107		107		583,538		(89,267)	(89,267)		7,110	02/15/2032	2.B FE
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 CI A1 4.161% 03/25/67 .....	.....	03/01/2024	Paydown		317,562	317,562	315,401	315,435		2,127		2,127		317,562					2,420	03/25/2067	1.A FE
..858912-AF-5	Stericycle Inc Sr Nt 5.375% 07/15/24 .....	.....	03/14/2024	Call 100.0000 Stratus CLO Ltd CLO Ser 2022-3A CI A 7.468% 10/20/31		16,977,000	16,977,000	17,091,773	16,977,000						16,977,000					605,808	07/15/2024	3.C FE
..86317E-AA-4	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 CI 3A1 6.219% 10/25/34 .....	.....	01/22/2024	Call 100.0000		10,028,874	10,028,874	10,028,874	10,028,874						10,028,874					198,122	10/20/2031	1.A FE
..863579-CD-8	Wells Fargo Securities LLC .....	.....	03/01/2024	Paydown		2,413	2,413	2,433	2,420						2,420		(7)	(7)		22	10/25/2034	1.A FM
..87264A-CV-5	T-Mobile USA Inc Sr Nt 5.200% 01/15/33 ....	.....	03/07/2024	Various		19,038,760	19,000,000	18,969,790	18,971,501		480		480		18,971,981		66,779	66,779		647,689	01/15/2033	2.B FE
..89173F-AA-8	Towd Point Mortgage Tr RMBS Ser 2017-1 CI A1 2.750% 10/25/56 .....	.....	03/01/2024	Paydown		86,591	86,591	84,995	86,340		252		252		86,591					384	10/25/2056	1.A
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1 2.750% 06/25/57 .....	.....	03/01/2024	Paydown		15,074	15,074	15,654	15,357		(283)		(283)		15,074					64	06/25/2057	1.A
..89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A1 3.250% 03/25/58 .....	.....	03/01/2024	Paydown		53,190	53,190	56,811	54,792		(1,602)		(1,602)		53,190					289	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1 2.900% 07/25/59 .....	.....	03/01/2024	Paydown NLAIC S/A Pension Risk Tfer		9,203	9,203	9,784	9,595		(392)		(392)		9,203					43	07/25/2059	1.A
..893647-BV-8	Transdigm Inc 1st Lien 6.625% 03/01/32 ....	.....	03/08/2024	Redemption 100.0000		1,309,715	1,313,000	1,309,716			(1)		(1)		1,309,715					2,658	03/01/2032	4.A FE
..89364M-BZ-6	Transdigm Group Inc Tranche 1 Term Ln Nt 1 8.559% 08/24/28 .....	.....	03/29/2024	Redemption 100.0000		4,048	4,048	4,058	4,056		(9)		(9)		4,048					87	08/24/2028	4.A FE
..90139#-AA-1	Twin Brook Cap XIII WSPV 8.418% 01/20/27 .	.....	03/07/2024	Redemption 100.0000		422,078	422,078	422,078	422,078						422,078					3,744	01/20/2027	1.E PL
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31 .....	.....	01/02/2024	Redemption 100.0000		26,098	26,098	26,098	26,098						26,098					806	01/02/2031	1.C FE
..90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA 4.150% 08/25/31 .....	.....	02/26/2024	Redemption 100.0000		582,280	582,280	597,997	594,170		(11,890)		(11,890)		582,280					12,082	08/25/2031	1.E FE
..90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT 4.550% 02/25/33 .....	.....	02/26/2024	Redemption 100.0000		191,804	191,804	193,624	193,235		(1,431)		(1,431)		191,804					4,364	02/25/2033	2.C FE
..90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27		01/15/2024	Redemption 100.0000		864,225	864,225	963,176	928,805		(64,580)		(64,580)		864,225					12,693	10/15/2027	1.E FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31 .....	.....	03/01/2024	Redemption 100.0000	.....	495,652	495,652	495,652	495,652	.....	.....	.....	.....	.....	495,652	.....	.....	.....	9,170	09/01/2031	2.B FE
..90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 CI B 4.600% 09/01/27 .....	.....	03/01/2024	Redemption 100.0000	.....	619,812	619,812	619,812	619,812	.....	.....	.....	.....	.....	619,812	.....	.....	.....	14,256	09/01/2027	3.A FE
..90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT 4.875% 01/15/26 .....	.....	01/15/2024	Redemption 100.0000	.....	182,000	182,000	192,186	187,064	.....	(5,064)	.....	(5,064)	.....	182,000	.....	.....	.....	2,218	01/15/2026	2.A FE
..91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHS Ls 5.400% 12/15/26 .....	.....	03/15/2024	Redemption 100.0000	.....	78,534	78,534	78,534	78,534	.....	.....	.....	.....	.....	78,534	.....	.....	.....	708	12/15/2026	1.A
..91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38 .....	.....	03/21/2024	Redemption 100.0000	.....	72,175	72,175	72,175	72,175	.....	.....	.....	.....	.....	72,175	.....	.....	.....	467	06/21/2038	1.A
..91860@-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41 .....	.....	03/20/2024	Redemption 100.0000	.....	72,577	72,577	72,577	72,577	.....	.....	.....	.....	.....	72,577	.....	.....	.....	345	05/20/2041	1.B
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1 4.474% 04/25/67 .....	.....	03/01/2024	Paydown	.....	25,689	25,689	25,689	25,685	.....	4	.....	4	.....	25,689	.....	.....	.....	205	04/25/2067	1.A FE
..92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 CI A1 4.130% 02/25/67 .....	.....	03/01/2024	Paydown	.....	119,276	119,276	118,962	118,960	.....	315	.....	315	.....	119,276	.....	.....	.....	817	02/25/2067	1.A FE
..92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 CI A2 4.130% 02/25/67 .....	.....	03/01/2024	Paydown	.....	158,563	158,563	157,551	157,615	.....	949	.....	949	.....	158,563	.....	.....	.....	1,086	02/25/2067	1.C FE
..92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 CI A2 3.032% 01/25/67 .....	.....	03/01/2024	Paydown	.....	19,835	19,835	19,835	19,830	.....	5	.....	5	.....	19,835	.....	.....	.....	108	01/25/2067	1.C FE
..92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 CI A3 3.288% 01/25/67 .....	.....	03/01/2024	Paydown	.....	17,762	17,762	17,762	17,757	.....	5	.....	5	.....	17,762	.....	.....	.....	105	01/25/2067	1.F FE
..927958-AA-6	Visio RMBS Ser 23-1 6.314% 03/25/58 .....	.....	03/01/2024	Paydown	.....	554,411	554,411	554,410	554,297	.....	113	.....	113	.....	554,411	.....	.....	.....	6,825	03/25/2058	1.A FE
..92837K-AA-9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55 .....	.....	03/01/2024	Paydown	.....	88,102	88,102	88,101	88,061	.....	41	.....	41	.....	88,102	.....	.....	.....	221	08/25/2055	1.A FE
..92839C-AA-5	Visio Trust RMBS Ser 2023-2 CI A1 6.598% 10/25/58 .....	.....	03/01/2024	Paydown	.....	192,359	192,359	192,358	192,346	.....	13	.....	13	.....	192,359	.....	.....	.....	2,256	10/25/2058	1.A FE
..92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7 5.848% 10/25/33 .....	.....	03/01/2024	Paydown	.....	8,386	8,386	8,262	8,313	.....	73	.....	73	.....	8,386	.....	.....	.....	81	10/25/2033	1.C FM
..93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A8 5.500% 10/25/35 .....	.....	03/01/2024	Paydown	.....	282	475	478	476	.....	.....	.....	.....	.....	476	(194)	(194)	.....	5	10/25/2035	4.C FM
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIIRA Ls Bkd Ln 7.380% 05/15/32 .....	.....	03/15/2024	Redemption 100.0000	.....	16,002	16,002	16,754	16,283	.....	(281)	.....	(281)	.....	16,002	.....	.....	.....	197	05/15/2032	1.B
..95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-CS7 CI A1 0.903% 08/15/53 .....	.....	03/01/2024	Paydown	.....	84,566	84,566	84,564	84,546	.....	21	.....	21	.....	84,566	.....	.....	.....	130	08/15/2053	1.A
..96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24 .....	.....	03/31/2024	Redemption 100.0000	.....	66,667	66,667	66,667	66,667	.....	.....	.....	.....	.....	66,667	.....	.....	.....	718	12/18/2024	2.B PL
..963320-AR-7	Whirlpool Corp Sr Nt 4.000% 03/01/24 .....	.....	03/01/2024	Various	.....	16,600,000	16,600,000	17,235,652	16,614,308	.....	(14,308)	.....	(14,308)	.....	16,600,000	.....	.....	.....	332,000	03/01/2024	2.B FE
..988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31 .....	.....	01/25/2024	Direct	.....	338,731	338,731	338,731	338,731	.....	.....	.....	.....	.....	338,731	.....	.....	.....	.....	12/31/2031	1.G PL
..98877D-AC-9	ZF NA Capital Sr Nt 4.750% 04/29/25 .....	.....	03/28/2024	Citigroup	.....	8,801,295	8,924,000	9,078,415	8,919,978	.....	672	.....	672	.....	8,920,650	(119,355)	(119,355)	.....	146,027	04/29/2025	3.A FE
..00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A.....	01/15/2024	Redemption 100.0000	.....	217,600	217,600	217,600	217,600	.....	.....	.....	.....	.....	217,600	.....	.....	.....	3,590	07/15/2031	1.C FE
..00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A.....	01/15/2024	Redemption 100.0000	.....	222,208	222,208	221,079	221,319	.....	889	.....	889	.....	222,208	.....	.....	.....	3,944	07/15/2031	1.F FE
..36168Q-AQ-7	GFL Environmental Inc Sec Nt 6.750% 01/15/31	A.....	03/08/2024	NLAIC S/A Pension Risk Tfer	.....	368,907	360,000	369,000	.....	(93)	.....	.....	(93)	.....	368,907	.....	.....	.....	3,578	01/15/2031	3.C FE
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C.....	03/15/2024	Redemption 100.0000	.....	212,717	212,717	212,717	212,717	.....	.....	.....	.....	.....	212,717	.....	.....	.....	1,542	09/15/2036	1.E FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C.....	03/20/2024	Redemption 100.0000		161,176	161,176	161,176	161,176						161,176				1,531	09/20/2031	1.D FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C.....	03/15/2024	Redemption 100.0000		63,252	63,252	63,252	63,252						63,252				522	06/15/2034	1.E FE
..870674-AA-6	Sweihaan PV Power Co Sec Nt 3.625% 01/31/49	D.....	01/31/2024	Redemption 100.0000		149,499	149,499	141,526	142,021		7,478		7,478		149,499				2,710	01/31/2049	2.A FE
..BT4389-51-1	Sweihaan PV Power Co PJSC Nt 3.625% 01/31/49	D.....	01/31/2024	Redemption 100.0000		73,224	73,224	61,600	62,093		11,131		11,131		73,224				1,327	01/31/2049	2.A FE
..G6076#-AA-3	Midland Motorways Grp Ltd (M6) Sr Sec Nt (GBP) 3.120% 12/31/42	B.....	01/01/2024	Redemption 100.0000												288,467		288,467		12/31/2042	2.B PL
..G8729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt 5.620% 03/31/38	B.....	03/31/2024	Redemption 100.0000		501,487	501,487	492,985	505,777				(12,792)		501,487	8,502		8,502	7,046	03/31/2038	2.B PL
..G9369*-AA-7	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B.....	03/31/2024	Redemption 100.0000		135,634	135,634	142,683	136,795					5,888	135,634	(7,049)		(7,049)	1,967	03/31/2043	2.B FE
..L2836*-AA-1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C 1.966% 02/05/24	B.....	02/05/2024	Maturity 100.0000		37,600,500	37,600,500	40,183,500	38,636,500					1,547,000	37,600,500	(2,583,000)		(2,583,000)	375,234	02/05/2024	1.G
..N7591#-AA-9	Rotterdam World Gateway BV Sr Sec Nt 2.470% 03/31/36	B.....	01/11/2024	Redemption 100.0000		11,460	11,460	12,749	11,460				1,289		11,460	(1,289)		(1,289)	(62)	03/31/2036	2.B PL
..00458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D.....	01/12/2024	Redemption 100.0000		312,930	312,930	312,930	312,930						312,930				6,759	01/12/2034	1.G FE
..03974#-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	D.....	03/31/2024	Redemption 100.0000		293,061	293,061	293,061	293,061						293,061				2,051	03/31/2036	2.B PL
..08806#-AA-7	TEC Hedland Pty Sr Sec Nt 4.070% 06/30/42	B.....	03/31/2024	Redemption 100.0000		191,174	191,174	208,676	199,705					8,971	191,174	(17,502)		(17,502)	1,945	06/30/2042	2.B PL
..Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	D.....	01/15/2024	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				10,669	07/15/2027	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						480,181,600	487,818,971	488,600,506	479,160,103	60	(83,081)	(32,790)	(50,231)	1,550,356	483,236,716	(2,311,871)	(3,132,785)	(5,444,656)	9,619,566	XXX	XXX
..000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 3 11.832% 03/01/28		01/31/2024	Tax Free Exchange		27,317	27,317	27,317	27,317						27,317				222	03/01/2028	4.A Z
..000000-00-0	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 4 11.832% 03/01/28		03/28/2024	Tax Free Exchange		15,505	15,659	15,503			2		2		15,505				149	03/01/2028	4.A Z
..000000-00-0	Wellsky (Project Ruby) 1st Lien Term Ln Nt 1 11.059% 03/10/28		01/31/2024	Redemption 100.0000		2,962,500	2,962,500	2,962,500	2,962,500						2,962,500				60,096	03/10/2028	4.B FE
..000000-00-0	Excelitas Delayed Draw Nt 2 11.179% 08/02/28		03/29/2024	Redemption 100.0000		1,928	1,928	1,928	1,928						1,928				28	08/02/2028	4.C FE
..000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1 12.201% 08/05/28		03/28/2024	Redemption 100.0000		344	344	344	344						344				17	08/05/2028	4.C YE
..000000-00-0	Sonny's Enterprises LLC Restated Term Ln Nt 1 12.316% 08/05/28		03/29/2024	Redemption 100.0000		15,066	15,066	14,884	14,900		166		166		15,066				731	08/05/2028	4.C YE
..000000-00-0	BDO USA PC Term Ln Nt 1 11.330% 08/31/28		03/28/2024	Redemption 100.0000		7,390	7,390	7,242	7,249		140		140		7,390				209	08/31/2028	4.A Z
..000000-00-0	Patriot Growth Insurance Svcs Term Ln Nt 8 10.909% 10/16/28		01/02/2024	Redemption 100.0000		2,330	2,330	2,330	2,330						2,330					10/16/2028	4.A PL
..000000-00-0	Partstown Incremental Delayed Draw Nt 3 6.080% 11/01/28		03/28/2024	Tax Free Exchange		119,113	120,000	119,100			13		13		119,113				1,143	11/01/2028	4.A Z
..000000-00-0	Orion Group 2nd Amendment DD Term Ln Nt 1 11.817% 08/10/29		01/18/2024	Redemption 0.0000															(35)	08/10/2029	4.A Z
..000000-00-0	Castle Management Term Ln Nt 2 10.827% 10/30/29		03/28/2024	Redemption 100.0000		7,500	7,500	7,448	7,449		51		51		7,500				259	10/30/2029	4.A Z
..000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 5 10.930% 10/31/29		02/29/2024	Tax Free Exchange		119,534	120,134	119,533			1		1		119,534				323	10/31/2029	4.A Z

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 4 10.930% 10/31/29		02/29/2024	Tax Free Exchange		143,447	144,161	143,440			7		7		143,447				1,249	10/31/2029	4.A Z
.000000-00-0	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 3 10.932% 10/31/29		01/31/2024	Tax Free Exchange		349,914	349,914	349,914							349,914				3,668	10/31/2029	4.A Z
.000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 7.330% 12/20/30		02/02/2024	Various		4,948,466	4,958,000	4,943,651	4,943,658		135		135		4,943,793		4,672	4,672	24,599	12/20/2030	2.C FE
.000000-00-0	Vistra Operations Co LLC Term Ln B Nt 1 7.330% 12/20/30		03/28/2024	Redemption 100.0000		11,567	11,567	11,539	11,539		28		28		11,567				165	12/20/2030	2.C FE
.00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 9.571% 07/26/28		03/29/2024	Redemption 100.0000		28,325	28,325	28,086	28,150		175		175		28,325				680	07/26/2028	4.C FE
.02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.930% 11/25/25		01/02/2024	Redemption 100.0000		4,489	4,489	4,402	4,453		36		36		4,489					11/25/2025	4.B Z
.029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 11.475% 01/25/27		03/29/2024	Redemption 100.0000		12,500	12,500	12,188	12,312		188		188		12,500				739	01/25/2027	5.B PL
.03937*-AB-8	Archfield Acquisition Corp Term Ln Nt 1 11.565% 08/04/29		03/28/2024	Redemption 100.0000		1,096	1,096	1,096	1,096						1,096				51	08/04/2029	4.B PL
.03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 10.580% 06/29/28		03/28/2024	Redemption 100.0000		42,500	42,500	42,186	42,203		297		297		42,500				1,150	06/29/2028	4.B FE
.040094-AA-2	Ares PCS II Rated Note Class A Senior Note 3.834% 11/10/33		02/29/2024	Redemption 100.0000		216,950	216,950	216,950	216,950						216,950				4,776	11/10/2033	2.B PL
.040094-AB-0	Ares PCS II Rated Note Class B Senior Note 4.947% 04/09/33		02/29/2024	Redemption 100.0000		82,482	82,482	82,482	82,482						82,482				6,163	04/09/2033	3.B PL
.08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 7.068% 07/01/26		01/17/2024	Redemption 100.0000		462,634	462,634	463,014	462,831		(197)		(197)		462,634				3,432	07/01/2026	2.C FE
.09032@-AB-7	Boats Group LLC Term Ln Nt 1 12.334% 02/18/26		03/28/2024	Redemption 100.0000		5,000	5,000	4,875	4,929		71		71		5,000				198	02/18/2026	5.B GI
.10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 10.821% 05/14/29		03/28/2024	Redemption 100.0000		7,500	7,500	7,500	7,500						7,500				203	05/14/2029	3.C PL
.12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 11.080% 06/29/28		03/29/2024	Redemption 100.0000		5,313	5,313	5,233	5,250		63		63		5,313				150	06/29/2028	4.A PL
.12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 11.080% 06/29/28		03/29/2024	Redemption 100.0000		1,207	1,207	1,207	1,207						1,207				35	06/29/2028	4.A PL
.12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 11.099% 11/01/28		03/29/2024	Redemption 100.0000		5,709	5,709	5,709	5,709						5,709				161	11/01/2028	5.B PL
.12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 11.088% 11/01/28		03/29/2024	Redemption 100.0000		179	179	179	179						179				5	11/01/2028	5.B PL
.12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 11.095% 11/01/28		03/29/2024	Redemption 100.0000		210	210	210	210						210				6	11/01/2028	5.B PL
.12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 11.105% 11/01/28		03/29/2024	Redemption 100.0000		172	172	172	172						172				5	11/01/2028	5.B PL
.14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 10.180% 11/12/27		03/28/2024	Redemption 100.0000		12,505	12,505	12,389	12,430		74		74		12,505				319	11/12/2027	4.B PL
.14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 10.180% 11/12/27		03/28/2024	Redemption 100.0000		728	728	728	728						728				19	11/12/2027	4.B PL
.14880@-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 7.329% 02/22/28		03/28/2024	Redemption 100.0000		12,124	12,124	12,131	12,128		(4)		(4)		12,124				243	02/22/2028	3.C FE
.24531#-AC-8	Del Real Holdco Term Ln Nt 1 13.209% 03/28/28		03/28/2024	Various		13,936	13,936	13,556	13,591		345		345		13,936				420	03/28/2028	3.C PL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..28259H-AC-5	EisnerAmper Term Ln B Nt 1 10.330% 07/28/28		02/28/2024	Redemption 100.0000		413,430	413,430	395,266	398,794		14,636		14,636		413,430				7,503	07/28/2028	4.B FE
..28259H-AD-3	EisnerAmper Term Ln B Add On Nt 1 10.580% 07/28/28		02/28/2024	Redemption 100.0000		2,218,535	2,218,535	2,155,947	2,165,770		52,765		52,765		2,218,535				40,260	07/28/2028	4.C FE
..28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 7.176% 08/01/27		03/29/2024	Redemption 100.0000		16,250	16,250	16,328	16,295		(45)		(45)		16,250				296	08/01/2027	3.B FE
..29279U-AB-2	Endure Digital Inc Term Ln Nt 1 8.736% 02/10/28		03/29/2024	Redemption 100.0000		27,500	27,500	27,363	27,407		93		93		27,500				1,252	02/10/2028	4.B FE
..30068*-AB-2	Excelitas Term Ln Nt 1 10.301% 08/13/29		03/29/2024	Redemption 100.0000		11,203	11,203	11,071	11,090		113		113		11,203				322	08/13/2029	4.C PL
..33939N-AC-0	Flexsys Inc Term Ln Nt 1 10.559% 11/01/28		03/28/2024	Redemption 100.0000		13,750	13,750	13,475	13,538		212		212		13,750				373	11/01/2028	4.B FE
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 10.330% 10/18/28		03/28/2024	Redemption 100.0000		7,500	7,500	7,050	7,126		374		374		7,500				134	10/18/2028	5.B FE
..36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 10.659% 09/29/28		03/28/2024	Redemption 100.0000		11,629	11,629	11,629	11,629						11,629				314	09/29/2028	3.B PL
..37147Y-AB-7	Generation Bridge Northeast LL Term Ln B Nt 1 8.829% 08/07/29		01/12/2024	Redemption 100.0000		9,057	9,057	8,967	8,970		87		87		9,057				34	08/07/2029	3.B FE
..38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 10.320% 08/18/27		03/28/2024	Redemption 100.0000		23,087	23,087	23,087	23,087						23,087				206	08/18/2027	4.A PL
..40467A-AH-2	HAH Group Holding Incremental DD Term Ln Nt 1 10.330% 10/29/27		03/28/2024	Redemption 100.0000		7,576	7,576	7,235	7,275		301		301		7,576				136	10/29/2027	4.C FE
..41781@-AE-7	Harvey Tool Co LLC New Term Ln Nt 1 10.959% 10/26/27		03/28/2024	Redemption 100.0000		639	639	639	639						639				113	10/26/2027	3.A Z
..41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 11.059% 10/26/27		03/28/2024	Redemption 100.0000		639	639	639	639						639				18	10/26/2027	3.A Z
..42327@-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 11.809% 03/19/27		03/29/2024	Redemption 100.0000		2,609	2,609	2,519	2,527		82		82		2,609				156	03/19/2027	3.C PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 6 11.573% 08/10/29		03/28/2024	Tax Free Exchange		103,055	104,348	103,043			12		12		103,055				1,694	08/10/2029	3.C PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 3 11.807% 08/10/29		03/28/2024	Tax Free Exchange		639,130	639,130	639,130							639,130				28,707	08/10/2029	3.C PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 4 11.819% 08/10/29		03/28/2024	Tax Free Exchange		313,043	313,043	313,043							313,043				17,319	08/10/2029	3.C PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 5 11.824% 08/10/29		03/28/2024	Tax Free Exchange		57,972	58,696	57,962			10		10		57,972				1,216	08/10/2029	3.C PL
..42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.929% 10/31/29		03/29/2024	Redemption 100.0000		4,659	4,659	4,656	3,121		3		3		4,659				110	10/31/2029	4.A Z
..42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 6 10.930% 10/31/29		03/29/2024	Redemption 100.0000		1,348	1,348	1,341			7		7		1,348					10/31/2029	4.A Z
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 1 11.413% 09/22/28		01/31/2024	Tax Free Exchange		3,318	3,368	3,300	3,317		1		1		3,318				101	09/22/2028	4.A PL
..44958Q-A*-3	IG Investments Holdings LLC Term Ln Nt 3 11.430% 09/22/28		03/29/2024	Redemption 100.0000		3,368	3,368	3,318			50		50		3,368				62	09/22/2028	4.A PL
..45173J-AQ-7	Coherent Co Term Ln B Nt 1 8.080% 07/01/29		03/28/2024	Redemption 100.0000		61,358	61,358	61,065	61,089		269		269		61,358				969	07/01/2029	3.A FE
..45173J-AQ-7	Coherent Co Term Ln B Nt 1 8.080% 07/01/29		01/31/2024	Redemption 100.0000		45,451	45,451	45,233	45,251		200		200		45,451				342	07/01/2029	3.B FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..45778E-AG-9	Innophos Holdings Term Ln Nt 1 8.580% 02/07/27 .....	.....	03/05/2024	RBC Capital Markets LLC	.....	12,363,413	12,512,500	12,449,937	12,478,493	.....	1,378	.....	1,378	.....	12,479,871	.....	(116,459)	(116,459)	179,352	02/07/2027	4.A FE
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 11.709% 02/01/30 .....	.....	03/29/2024	Redemption 100.0000	.....	5,053	5,053	5,039	5,039	.....	13	.....	13	.....	5,053	.....	.....	.....	72	02/01/2030	3.B PL
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 11.709% 02/01/30 .....	.....	01/09/2024	Tax Free Exchange	.....	637,209	642,528	637,046	637,196	.....	13	.....	13	.....	637,209	.....	.....	.....	700	02/01/2030	3.B PL
..50249@-AC-8	Ardurra Group Inc Term Ln Nt 1 11.956% 02/01/30 .....	.....	03/29/2024	Redemption 100.0000	.....	15,948	15,948	15,629	15,657	.....	291	.....	291	.....	15,948	.....	.....	.....	511	02/01/2030	3.B PL
..55340#-AG-4	MB2 Dental Solutions LLC Tranche 3 DD Term Ln Nt 1 11.409% 11/25/28 .....	.....	02/13/2024	Redemption 100.0000	.....	2,968,833	2,968,833	2,961,987	2,962,612	.....	6,221	.....	6,221	.....	2,968,833	.....	.....	.....	43,433	11/25/2028	3.A PL
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 10.817% 02/26/26 .....	.....	03/28/2024	Redemption 100.0000	.....	6,515	6,515	6,390	6,462	.....	53	.....	53	.....	6,515	.....	.....	.....	187	02/26/2026	4.C PL
..56658@-AJ-4	Margaritaville Holdings LLC Delayed Draw Term Ln Nt 1 10.075% 06/17/27 .....	.....	03/28/2024	Redemption 100.0000	.....	476	476	476	476	.....	.....	.....	.....	.....	476	.....	.....	.....	13	06/17/2027	4.B PL
..58474*-AA-3	Medical Device Inc Term Ln Nt 1 13.073% 07/11/29 .....	.....	03/29/2024	Redemption 100.0000	.....	6,945	6,945	6,789	6,797	.....	148	.....	148	.....	6,945	.....	.....	.....	211	07/11/2029	4.B Z
..66255U-AD-8	Project North Star Term Ln Nt 1 11.273% 05/03/29 .....	.....	03/29/2024	Redemption 100.0000	.....	6,875	6,875	6,816	6,824	.....	51	.....	51	.....	6,875	.....	.....	.....	194	05/03/2029	4.C Z
..67098@-AG-5	OIS Management Services Term Ln Nt 1 11.159% 11/16/28 .....	.....	03/28/2024	Redemption 100.0000	.....	25,000	25,000	24,500	24,567	.....	433	.....	433	.....	25,000	.....	.....	.....	700	11/16/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 11.151% 11/10/28 .....	.....	03/29/2024	Redemption 100.0000	.....	1,445	1,445	1,445	1,445	.....	.....	.....	.....	.....	1,445	.....	.....	.....	42	11/10/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 7 11.159% 11/10/28 .....	.....	03/28/2024	Redemption 100.0000	.....	2,784	2,784	2,784	2,784	.....	.....	.....	.....	.....	2,784	.....	.....	.....	79	11/10/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 11.409% 11/10/28 .....	.....	03/28/2024	Redemption 100.0000	.....	3,489	3,489	3,489	3,489	.....	.....	.....	.....	.....	3,489	.....	.....	.....	101	11/10/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 11.425% 11/10/28 .....	.....	03/28/2024	Redemption 100.0000	.....	1,898	1,898	1,898	1,898	.....	.....	.....	.....	.....	1,898	.....	.....	.....	54	11/10/2028	4.B PL
..67778@-AA-5	Oil Changer Inc Term Ln Nt 1 12.221% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	5,323	5,323	5,216	5,247	.....	75	.....	75	.....	5,323	.....	.....	.....	196	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 12.158% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	886	886	886	886	.....	.....	.....	.....	.....	886	.....	.....	.....	37	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 12.177% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	946	946	946	579	.....	.....	.....	.....	.....	946	.....	.....	.....	37	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 12.215% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	2,273	2,273	2,250	2,251	.....	21	.....	21	.....	2,273	.....	.....	.....	82	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 6 12.219% 02/08/27 .....	.....	02/20/2024	Tax Free Exchange	.....	144,979	144,979	144,979	144,979	.....	.....	.....	.....	.....	144,979	.....	.....	.....	4,842	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 3 12.073% 02/08/27 .....	.....	03/29/2024	Redemption 100.0000	.....	194	194	194	194	.....	.....	.....	.....	.....	194	.....	.....	.....	9	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 5 12.076% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	1,791	1,791	1,791	1,791	.....	.....	.....	.....	.....	1,791	.....	.....	.....	72	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 1 12.175% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	222	222	222	222	.....	.....	.....	.....	.....	222	.....	.....	.....	8	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 7 12.176% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	188	188	188	188	.....	.....	.....	.....	.....	188	.....	.....	.....	9	02/08/2027	5.B GI
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 2 12.180% 02/08/27 .....	.....	03/29/2024	Redemption 100.0000	.....	932	932	928	928	.....	4	.....	4	.....	932	.....	.....	.....	38	02/08/2027	5.B GI

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..67778@-AC-1	Oil Changer Inc Incremental DD Term Ln Nt 4 12.221% 02/08/27 .....	.....	03/28/2024	Redemption 100.0000	.....	2,246	2,246	2,232	2,233	.....	.....13	.....	.....13	.....	2,246	.....	.....	.....	83	02/08/2027	5.B GI
..69394@-AF-4	Partstown 1st Lien Term Ln Nt 1 11.809% 11/01/28 .....	.....	03/29/2024	Redemption 100.0000	.....	5,628	5,628	5,529	5,539	.....	.....89	.....	.....89	.....	5,628	.....	.....	.....	180	11/01/2028	3.C PL
..69428@-AA-5	Pye Barker Company 1st Lien DD Term Ln Nt 1 10.993% 11/26/27 .....	.....	03/28/2024	Redemption 100.0000	.....	15,117	15,117	15,036	15,055	.....	.....62	.....	.....62	.....	15,117	.....	.....	.....	422	11/26/2027	4.B PL
..69575E-AG-4	Wesco Group Term Ln B-1 Nt 1 11.079% 10/06/28 .....	.....	03/29/2024	Redemption 100.0000	.....	7,500	7,500	7,275	7,308	.....	.....192	.....	.....192	.....	7,500	.....	.....	.....	216	10/06/2028	4.A Z
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.969% 10/16/28 .....	.....	03/28/2024	Redemption 100.0000	.....	2,330	2,330	2,330	2,330	.....	.....	.....	.....	.....	2,330	.....	.....	.....	30	10/16/2028	4.A PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 7.191% 03/15/28 .....	.....	03/28/2024	Redemption 100.0000	.....	5,696	5,696	5,721	5,713	.....	.....(17)	.....	.....(17)	.....	5,696	.....	.....	.....	104	03/15/2028	2.C FE
..73181@-AA-4	Peach State Labs Inc Sr Sec Term Ln Nt 1 12.441% 08/03/24 .....	.....	01/03/2024	Redemption 100.0000	.....	8,679	8,679	8,642	8,658	.....	.....20	.....	.....20	.....	8,679	.....	.....	.....	224	08/03/2024	5.B GI
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 12.077% 09/19/28 .....	.....	03/29/2024	Redemption 100.0000	.....	6,000	6,000	5,865	5,773	.....	.....227	.....	.....227	.....	6,000	.....	.....	.....	191	09/19/2028	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 10.721% 10/01/27 .....	.....	03/28/2024	Redemption 100.0000	.....	6,087	6,087	6,087	6,087	.....	.....	.....	.....	.....	6,087	.....	.....	.....	165	10/01/2027	3.C PL
..76134#-AA-3	Retail Services WIS Corp Intial Term Ln Nt 1 12.059% 05/20/25 .....	.....	03/28/2024	Redemption 100.0000	.....	70,209	70,209	68,875	69,623	.....	.....586	.....	.....586	.....	70,209	.....	.....	.....	2,611	05/20/2025	4.B
..78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 10.580% 02/02/29 .....	.....	03/28/2024	Redemption 100.0000	.....	12,500	12,500	12,250	12,278	.....	.....222	.....	.....222	.....	12,500	.....	.....	.....	326	02/02/2029	4.A Z
..78431@-AA-1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 10.309% 12/15/25 .....	.....	03/29/2024	Redemption 100.0000	.....	34,747	34,747	34,324	34,593	.....	.....154	.....	.....154	.....	34,747	.....	.....	.....	364	12/15/2025	3.C Z
..78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 11.168% 10/05/29 .....	.....	03/29/2024	Redemption 100.0000	.....	6,277	6,277	6,198	6,208	.....	.....69	.....	.....69	.....	6,277	.....	.....	.....	181	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 3 11.172% 10/05/29 .....	.....	03/29/2024	Redemption 100.0000	.....	20	20	20	20	.....	.....	.....	.....	.....	20	.....	.....	.....	1	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 4 11.177% 10/05/29 .....	.....	03/29/2024	Redemption 100.0000	.....	181	181	181	181	.....	.....	.....	.....	.....	181	.....	.....	.....	5	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 1 11.180% 10/05/29 .....	.....	03/29/2024	Redemption 100.0000	.....	580	580	577	577	.....	.....3	.....	.....3	.....	580	.....	.....	.....	18	10/05/2029	3.B PL
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 11.572% 05/02/28 .....	.....	03/28/2024	Redemption 100.0000	.....	2,222	2,222	2,222	2,222	.....	.....	.....	.....	.....	2,222	.....	.....	.....	67	05/02/2028	5.A Z
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.575% 05/02/28 .....	.....	03/28/2024	Redemption 100.0000	.....	74	74	74	74	.....	.....	.....	.....	.....	74	.....	.....	.....	2	05/02/2028	5.A Z
..88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 4 11.430% 06/01/29 .....	.....	03/08/2024	Morgan Stanley & Co LLC	.....	8,724	13,422	11,106	.....	.....	.....	.....	.....	.....	11,106	.....	(2,382)	(2,382)	34	06/01/2029	5.C FE
..88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 11.470% 06/01/29 .....	.....	03/08/2024	Morgan Stanley & Co LLC	.....	3,437,250	5,288,077	4,375,884	4,375,884	.....	.....	.....	.....	.....	4,375,884	.....	(938,634)	(938,634)	218,282	06/01/2029	5.C FE
..88906Q-AC-6	Therm-O-Disc aka Token Buyer Term Ln Nt 2 11.470% 06/01/29 .....	.....	02/29/2024	Tax Free Exchange .....	.....	11,106	13,422	11,106	11,106	.....	.....	.....	.....	.....	11,106	.....	.....	.....	396	06/01/2029	5.C FE
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 11.809% 03/14/29 .....	.....	01/31/2024	Redemption 100.0000	.....	3,941	3,941	3,941	3,941	.....	.....	.....	.....	.....	3,941	.....	.....	.....	41	03/14/2029	4.C Z
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 11.809% 03/14/29 .....	.....	01/31/2024	Redemption 100.0000	.....	915	915	915	915	.....	.....	.....	.....	.....	915	.....	.....	.....	14	03/14/2029	4.C Z
..90347B-AK-4	Axalta Coating Systems Term Ln B-5 Nt 1 8.330% 12/20/29 .....	.....	03/27/2024	Redemption 100.0000	.....	22,125	22,125	22,066	22,066	.....	.....59	.....	.....59	.....	22,125	.....	.....	.....	427	12/20/2029	3.A FE

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 8.580% 05/03/26 .....	.....	03/28/2024	Redemption 100.0000		1,524,320	1,524,320	1,526,564	1,525,606		(1,286)		(1,286)		1,524,320				90,303	05/03/2026	4.C FE
..90385K-AK-7	Ultimate Software Group Inc New Incremental Term Ln Nt 1 8.580% 05/03/26 .....	.....	03/28/2024	Tax Free Exchange		5,094,515	5,090,656	5,098,152	5,094,952		(437)		(437)		5,094,515				215,896	05/03/2026	4.C FE
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 11 11.169% 12/22/25 .....	.....	03/20/2024	Redemption 100.0000		73,895	73,895	73,895							73,895				167	12/22/2025	4.B Z
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 11.170% 12/22/25 .....	.....	03/28/2024	Redemption 100.0000		68,605	68,605	68,605	61,900						68,605				873	12/22/2025	4.B Z
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 10 11.170% 12/22/25 .....	.....	03/15/2024	Tax Free Exchange		189,474	189,474	189,474							189,474				2,117	12/22/2025	4.B Z
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 12 11.177% 12/22/25 .....	.....	03/21/2024	Redemption 100.0000		45,474	45,474	45,474							45,474					12/22/2025	4.B Z
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 11.314% 12/22/27 .....	.....	01/18/2024	Tax Free Exchange		16,500	16,500	16,500	16,500						16,500				370	12/22/2027	2.C PL
..C4868@-AA-6	JHMCN Holdings Inc Term Ln Nt 1 11.930% 11/25/25 .....	.....	01/02/2024	Redemption 100.0000		1,029	1,029	1,019	1,021		8		8		1,029					11/25/2025	3.B PL
..C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1 12.334% 11/08/29 .....	.....	03/28/2024	Redemption 100.0000		5,625	5,625	5,414	5,418		207		207		5,625				270	11/08/2029	4.A Z
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 12.341% 11/08/29 .....	.....	03/28/2024	Redemption 100.0000		1,000	1,000	1,000	1,000						1,000				39	11/08/2029	4.A Z
..G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 11.321% 06/29/27 .....	.....	03/28/2024	Redemption 100.0000		3,000	3,000	2,850	2,861		139		139		3,000				94	06/29/2027	4.A FE
..G5307*-AA-0	Kobalt Music Group Term Ln Nt 1 11.820% 02/25/27 .....	.....	03/05/2024	Redemption 100.0000		1,076,798	1,076,798	1,076,798	1,075,811						1,076,798				39,187	02/25/2027	5.A Z
..G5307*-AA-0	Kobalt Music Group Term Ln Nt 2 12.468% 02/25/27 .....	.....	03/05/2024	Redemption 100.0000		1,076,798	1,076,798	1,076,798	1,075,811						1,076,798				51,728	02/25/2027	5.A Z
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 12.213% 01/31/28 .....	.....	03/29/2024	Redemption 100.0000		419,743	419,743	409,250	412,533		7,210		7,210		419,743				13,229	01/31/2028	4.C
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 12.213% 01/31/28 .....	.....	03/29/2024	Redemption 100.0000		98,732	98,732	96,264	97,036		1,696		1,696		98,732				3,115	01/31/2028	4.C
..N7844#-AA-4	Seal for Life Industries LLC Term Ln Nt 1 11.930% 07/23/25 .....	.....	03/28/2024	Redemption 100.0000		5,000	5,000	4,900	4,951		49		49		5,000				149	07/23/2025	4.A Z
..000000-00-0	Air Canada Term Ln Nt 1 9.087% 08/11/28 ...	A.....	03/21/2024	Redemption 100.0000		12,312,500	12,312,500	12,309,377	12,310,395		2,105		2,105		12,312,500				397,949	08/11/2028	3.C FE
..68371Y-AJ-2	Open Text Corp Term Ln Nt 1 7.180% 05/30/25	A.....	03/28/2024	Redemption 100.0000		13,108	13,108	13,150	13,119		(12)		(12)		13,108				238	05/30/2025	2.C FE
..68371Y-AP-8	Open Text Corp Term Ln Nt 1 8.180% 01/31/30	A.....	03/29/2024	Redemption 100.0000		1,026,290	1,026,290	1,000,333	1,000,966		25,324		25,324		1,026,290				6,376	01/31/2030	2.C FE
..C3604M-AR-3	Gateway Casinos 1st Lien Term Ln B Nt 1 13.466% 10/22/27	A.....	03/29/2024	Redemption 100.0000		7,294	7,294	7,145	7,169		125		125		7,294				253	10/22/2027	4.C Z
..C6901L-AJ-6	Burger King Term B5 Loan Nt 1 7.580% 09/21/30	A.....	03/28/2024	Redemption 100.0000		15,250	15,250	15,174	15,176		74		74		15,250				289	09/21/2030	3.B FE
..000000-00-0	MISYS (Finastra) Revolving Loan Nt 2 12.571% 09/13/29	C.....	01/16/2024	Redemption 100.0000		69,963	69,963	69,963	69,963						69,963				681	09/13/2029	4.A Z
..000000-00-0	MISYS (Finastra) Revolving Loan Nt 1 12.571% 09/13/29	C.....	01/31/2024	Redemption 100.0000		85,510	85,510	84,888	30,487		608		608		85,510				601	09/13/2029	4.A Z
..000000-00-0	MISYS (Finastra) Revolving Loan Nt 3 12.571% 09/13/29	C.....	03/29/2024	Redemption 100.0000		15,547	15,547	15,547							15,547				87	09/13/2029	4.A Z
..000000-00-0	MISYS (Finastra) Revolving Loan Nt 2 12.571% 09/13/29	C.....	01/16/2024	Tax Free Exchange		54,415	54,415	54,415	54,415						54,415				648	09/13/2029	4.A Z

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans					56,821,215	58,843,559	57,710,975	56,154,196		116,951		116,951		57,874,016		(1,052,803)	(1,052,803)	1,493,237	XXX	XXX
2509999997	Total - Bonds - Part 4					614,468,877	627,934,426	621,654,573	589,966,718	38,314	(13,826)	(32,790)	57,278	1,550,356	615,834,739	(2,311,871)	(1,443,534)	(3,755,405)	11,116,343	XXX	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999	Total - Bonds					614,468,877	627,934,426	621,654,573	589,966,718	38,314	(13,826)	(32,790)	57,278	1,550,356	615,834,739	(2,311,871)	(1,443,534)	(3,755,405)	11,116,343	XXX	XXX
4509999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX
4509999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - Preferred Stocks						XXX													XXX	XXX
5989999997	Total - Common Stocks - Part 4						XXX													XXX	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks						XXX													XXX	XXX
5999999999	Total - Preferred and Common Stocks						XXX													XXX	XXX
6009999999	Totals					614,468,877	XXX	621,654,573	589,966,718	38,314	(13,826)	(32,790)	57,278	1,550,356	615,834,739	(2,311,871)	(1,443,534)	(3,755,405)	11,116,343	XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/13/2024	07/01/2024	2,795	962,533	344.33	23,453		6,404		21,195			(1,253)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/13/2024	07/10/2024	2,835	974,313	343.65	24,893		7,265		23,228			(1,295)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	03/13/2024	07/24/2024	3,406	1,177,077	345.58	27,283		8,708		23,669			(1,363)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/06/2021	04/02/2024	15,601	5,049,469	323.67	180,345		165		129,352			(15,056)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/06/2021	04/05/2024	20,004	6,526,718	326.27	209,112		765		113,979			(17,410)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	04/02/2024	3,014	1,281,896	425.28	30,186		28					(2,532)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/08/2021	04/05/2024	12,488	5,293,509	423.89	131,272		483					(10,980)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/01/2024	9,084	3,669,020	403.88	103,290							(8,679)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/02/2024	94,896	37,518,011	395.36	1,400,662		1,292					(117,583)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/03/2024	22,617	8,932,322	394.94	338,123		623					(28,359)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/04/2024	36,296	14,308,929	394.23	554,238		1,531					(46,442)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	52,803	21,005,546	397.81	725,513		2,670					(60,737)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	40,611	16,135,618	397.32	566,525		2,085					(47,428)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/05/2024	4,483	1,816,582	405.25	48,950		180					(4,098)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/08/2024	5,785	2,316,815	400.49	73,411		471					(6,129)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/09/2024	64,799	25,808,126	398.28	879,970		6,453					(73,398)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/12/2021	04/10/2024	42,497	16,876,798	397.13	597,932		4,928					(49,828)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/16/2024	10,755	3,336,862	310.26	73,498		1,012					(6,142)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/19/2024	13,037	4,037,612	309.71	91,907		1,515					(7,659)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/05/2024	10,235	3,152,677	308.02	78,197		290					(6,601)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/05/2024	6,107	1,876,105	307.19	48,704		181					(4,111)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/09/2024	8,429	2,586,615	306.86	68,500		506					(5,761)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/12/2024	14,842	4,555,299	306.91	120,510		1,222					(10,107)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/21/2021	04/12/2024	9,124	2,816,956	308.74	67,399		683					(5,653)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2021	04/02/2024	12,728	4,070,710	319.83	192,115		180		154,355			(16,354)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2021	04/05/2024	14,750	4,758,936	322.65	201,334		751		137,222			(17,091)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/27/2021	04/08/2024	7,962	2,627,520	330.01	82,054		534		18,937			(6,946)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 NYSE 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			1,724		141,243			(19,606)				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			2,213		160,029			(20,141)				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			1,157		40,728			(9,571)				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			1,090		29,378			(9,014)				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			1,057		2,493			(6,870)				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			1,626		37,598			(9,865)				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			2,935		73,969			(15,710)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/19/2024	11,431	3,778,701	330.56	116,150			1,925		27,601			(9,733)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/19/2024	11,702	3,911,223	334.24	102,296			1,696		8,642			(8,572)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/23/2024	14,630	4,818,311	329.35	156,429			3,157		49,125			(13,060)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/25/2024	12,679	4,150,117	327.31	146,994			3,231		63,419			(12,249)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2021	04/26/2024	7,643	2,522,171	330.01	79,787			1,825		22,838			(6,643)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	35,525	14,151,907	398.37	514,040			5,265					(43,555)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	43,890	17,465,092	397.93	643,425			6,590					(54,517)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/12/2024	6,640	2,678,946	403.46	82,335			843					(6,976)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/16/2024	66,145	26,454,569	399.95	914,781			12,729					(77,222)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/17/2024	40,290	16,078,526	399.07	572,521			8,490					(48,285)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/18/2024	33,741	13,496,532	400	466,305			7,340					(39,291)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/19/2024	31,693	12,653,695	399.26	448,137			7,462					(37,725)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/19/2024	51,331	20,458,865	398.57	740,702			12,334		1			(62,353)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/22/2024	6,602	2,666,070	403.83	81,402			1,577					(6,834)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/23/2024	62,218	24,792,186	398.47	902,790			18,305		4			(75,718)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/24/2024	34,057	13,589,954	399.04	485,988			10,293		2			(40,723)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/25/2024	30,150	12,022,816	398.77	433,855			9,579		3			(36,321)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/26/2024	77,025	30,853,828	400.57	1,051,389			24,159		2			(87,938)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/26/2024	7,351	2,981,325	405.57	86,080			1,978					(7,200)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2021	04/29/2024	4,485	1,836,579	409.49	46,510			1,194					(3,879)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/05/2021	04/22/2024	4,722	2,011,069	425.88	54,930			1,070					(4,637)				03

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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		797					(3,295)				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		6,702					(24,394)				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		3,178		1			(9,972)				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		2,696		1			(7,913)				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	12,749	5,364,866	420.82	174,885		4,983		9			(14,627)				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		274					(3,565)				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		314					(3,577)				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		1,805					(14,936)				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		925					(6,011)				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		885					(5,369)				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		2,178					(11,009)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.04/30/2024	69,401	27,767,882	400.11	933,438		24,995		9			(78,433)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/01/2024	39,498	15,781,179	399.54	540,733		14,965		10			(45,394)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/02/2024	34,027	13,569,050	398.77	476,722		13,621		17			(39,983)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/03/2024	34,700	13,928,720	401.4	449,370		13,241		4			(37,654)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/03/2024	38,120	15,167,074	397.88	548,924		16,175		40			(45,996)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/03/2024	4,729	1,896,182	400.94	62,144		1,831		1			(5,207)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/06/2024	8,445	3,398,690	402.45	106,154		3,412		1			(8,871)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/07/2024	55,154	22,191,723	402.36	695,491		22,970		8			(58,064)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/08/2024	31,649	12,690,235	400.97	416,499		14,125		13			(34,740)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/09/2024	34,430	13,818,168	401.34	448,280		15,599		14			(37,357)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/11/2021	.05/10/2024	64,428	25,911,717	402.18	818,238		29,196		19			(68,124)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.04/22/2024	4,597	1,849,585	402.36	57,093		1,116					(4,837)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.04/26/2024	8,495	3,398,576	400.08	113,320		2,628					(9,566)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.04/26/2024	7,964	3,224,031	404.85	91,660		2,126					(7,738)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.04/30/2024	8,877	3,599,821	405.52	100,311		2,689					(8,436)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.05/03/2024	6,141	2,501,670	407.34	65,652		1,936					(5,506)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/12/2021	.05/03/2024	14,109	5,644,826	400.09	188,918		5,572		4			(15,845)				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 Quarter-end (b)
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/07/2024	6,499	2,639,943	406.18	72,274		2,389						(6,039)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.05/10/2024	10,103	4,123,279	408.14	105,774		3,778						(8,815)			03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/05/2024	6,939	2,804,261	404.11	80,705		305						(6,948)			03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/09/2024	5,443	2,187,062	401.82	68,199		514						(5,849)			03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/12/2024	7,313	2,944,989	402.69	89,368		924						(7,643)			03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/15/2024	8,373	3,406,386	406.84	89,840		1,179						(7,662)			03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/12/2021	.04/19/2024	7,609	3,061,137	402.29	94,507		1,588						(8,030)			03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/10/2024	14,119	4,429,880	313.75	72,551		2,591						(6,046)			03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/10/2024	5,437	1,702,308	313.09	29,012		1,036						(2,418)			03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/22/2024	17,213	5,365,847	311.74	97,823		1,913						(8,289)			03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/26/2024	15,632	4,857,247	310.73	94,279		2,186						(7,959)			03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/26/2024	7,617	2,374,131	311.67	43,592		1,011						(3,680)			03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/29/2024	11,218	3,490,870	311.19	66,090		1,712						(5,564)			03
APR 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.04/30/2024	9,151	2,861,634	312.71	49,527		1,327						(4,165)			03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/03/2024	15,136	4,719,268	311.8	86,433		2,549						(7,249)			03
MAY 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/03/2024	18,109	5,619,045	310.29	112,459		3,317						(9,432)			03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/12/2021	.05/06/2024	9,661	3,029,051	313.53	50,114		1,612						(4,192)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/13/2024	6,650	2,710,745	407.64	72,284		2,801						(6,068)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/14/2024	62,276	24,914,619	400.07	855,667		33,911		107				(71,766)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/15/2024	34,587	13,783,051	398.5	498,058		20,179		145				(41,734)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/16/2024	22,859	9,108,874	398.48	329,628		13,646		108				(27,595)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/17/2024	44,537	17,801,740	399.71	619,505		26,192		132				(51,815)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/17/2024	31,938	12,806,391	400.98	427,646		18,081		51				(35,768)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/20/2024	4,994	2,026,901	405.86	57,682		2,591		1				(4,811)			03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/21/2021	.05/10/2024	39,682	15,850,021	399.43	554,352		20,000		55				(46,666)			03
MAY 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/28/2021	.05/02/2024	15,949	5,217,409	327.14	196,863		5,730		84,043				(16,821)			03
Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/28/2021	.05/07/2024	18,870	6,258,351	331.66	195,973		6,593		44,061				(16,667)			03
MAY 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	.05/28/2021	.05/03/2024	21,253	7,009,360	329.81	236,769		7,108		70,342				(20,212)			03
Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/28/2021	.05/10/2024	13,404	4,439,009	331.17	142,256		5,171		35,840				(12,065)			03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/28/2021	05/09/2024	18,560	6,112,110	329.32	211,631		7,502		70,187			(17,965)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/28/2021	05/16/2024	15,634	5,118,709	327.4	192,763		8,039		83,040			(16,257)				03
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		11,925		112,547			(25,237)				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		7,137		59,579			(14,119)				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		9,814		69,512			(16,851)				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		13,391		117,485			(23,893)				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		8,856		59,450			(15,205)				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		1,756		163,687			(19,970)				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		4,443		151,624			(23,782)				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		4,661		78,330			(16,968)				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		4,618		112,501			(19,103)				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		9,487		82,330			(29,771)				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		9,348					(18,494)				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		3,856					(8,354)				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		4,469					(7,673)				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		3,291					(5,989)				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		4,835					(8,301)				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		6,631					(10,057)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/02/2024	5,749	2,440,943	424.61	67,211		1,966		1			(5,770)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/02/2024	5,565	2,393,160	430.01	54,391		1,591					(4,669)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/07/2024	9,428	4,094,992	434.34	79,660		2,693					(6,807)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/10/2024	2,669	1,143,881	428.63	27,474		1,003					(2,341)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/10/2024	7,700	3,337,721	433.49	67,172		2,453					(5,723)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/10/2024	9,293	3,934,956	423.44	113,363		4,140		8			(9,659)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/13/2024	7,535	3,209,466	425.94	84,944		3,331		3			(7,217)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/17/2024	28,242	12,072,223	427.46	303,672		12,994		12			(25,706)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/14/2024	6,677	2,870,544	429.93	65,987		2,647		1			(5,601)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	06/02/2021	05/24/2024	22,207	9,509,020	428.2	234,095		11,467		18			(19,688)				03

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MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/02/2021	.05/21/2024	7,008	3,002,796	428.48	73,048			3,385		3			(6,161)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.06/02/2021	.05/28/2024	7,323	3,151,436	430.35	72,059			3,782		4			(6,038)				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			2,644		4			(4,010)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/21/2024	65,461	26,079,543	398.4	1,056,536			49,004		525			(89,188)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/22/2024	47,791	19,109,191	399.85	740,281			34,990		225			(62,433)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/23/2024	24,292	9,701,122	399.35	381,875			18,387		156			(32,176)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/24/2024	40,714	16,334,715	401.21	607,040			29,762		129			(51,101)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/24/2024	38,850	15,537,316	399.93	601,011			29,467		214			(50,594)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/24/2024	5,270	2,160,671	410.01	60,234			2,953					(5,071)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/29/2024	51,681	20,772,537	401.94	756,088			40,380		192			(63,355)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/30/2024	28,965	11,652,692	402.3	419,416			22,765		101			(35,112)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/31/2024	26,316	10,593,817	402.56	378,426			20,869		90			(31,651)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.05/31/2024	36,239	14,668,183	404.76	488,142			26,920		49			(40,828)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/04/2021	.06/03/2024	2,760	1,134,813	411.1	30,696			1,773					(2,560)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/11/2021	.06/04/2024	59,202	23,822,337	402.39	885,072			52,207		305			(74,232)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/11/2021	.06/05/2024	30,985	12,452,127	401.88	470,348			28,152		210			(39,412)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/11/2021	.06/06/2024	20,732	8,323,117	401.46	318,653			19,348		177			(26,677)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/11/2021	.06/07/2024	72,267	29,198,230	404.03	1,031,257			63,506		248			(86,254)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/11/2021	.06/10/2024	1,720	714,553	415.52	17,283			1,109					(1,442)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/13/2024	9,424	3,811,202	404.42	129,578			5,129		1			(11,114)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/14/2024	6,274	2,565,287	408.87	75,352			3,051					(6,457)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/17/2024	11,330	4,602,933	406.27	147,627			6,376		1			(12,614)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/21/2024	6,077	2,469,742	406.39	79,065			3,698		1			(6,731)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/24/2024	3,871	1,557,325	402.26	57,065			2,821		8			(4,844)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/24/2024	12,023	4,892,579	406.94	154,133			7,620		2			(13,084)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/28/2024	5,056	2,071,435	409.7	59,711			3,163					(5,050)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.05/31/2024	7,674	3,137,790	408.88	93,087			5,176		2			(7,851)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/15/2021	.06/03/2024	5,780	2,356,588	407.71	72,829			4,240		3			(6,125)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/07/2024	4,975	2,016,794	405.42	67,306			4,152		10			(5,640)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/07/2024	7,263	2,967,685	408.61	89,261			5,507		4			(7,480)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/10/2024	5,450	2,238,472	410.71	62,896			4,043		2			(5,256)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/11/2024	9,468	3,866,632	408.39	117,403			7,647		8			(9,802)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/15/2021	06/14/2024	3,065	1,239,066	404.28	43,061			2,915		16			(3,585)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/11/2024	69,774	28,168,986	403.72	918,918			60,187		366			(77,142)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/12/2024	33,400	13,488,647	403.85	438,210			29,079		179			(36,753)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/14/2024	41,475	16,780,463	404.59	532,957			36,282		195			(44,617)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/13/2024	26,048	10,513,657	403.63	344,351			23,147		163			(28,854)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/14/2024	41,240	16,626,071	403.15	553,446			37,677		327			(46,333)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/17/2024	2,024	828,788	409.44	22,428			1,584		2			(1,872)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/18/2024	74,586	29,910,598	401.02	1,068,076			76,361		1,531			(89,088)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/19/2024	39,841	15,905,264	399.22	601,597			43,522		1,506			(50,133)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2021	06/20/2024	29,361	11,723,280	399.28	442,765			32,407		1,140			(36,863)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/03/2024	12,976	4,043,700	311.62	78,061			4,592					(6,633)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/07/2024	19,145	5,994,774	313.13	106,140			6,615					(8,985)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/07/2024	16,463	5,116,570	310.79	103,961			6,479					(8,800)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/10/2024	10,899	3,405,146	312.43	62,971			4,089					(5,316)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/14/2024	20,219	6,318,267	312.49	116,771			7,986					(9,821)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/14/2024	21,438	6,679,155	311.56	130,362			8,916					(10,964)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/18/2024	16,776	5,172,907	308.35	121,578			8,732		3			(10,187)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/21/2024	16,777	5,224,718	311.42	103,312			7,684					(8,633)				03
JUN 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/24/2021	06/21/2024	15,150	4,678,076	308.79	107,471			7,994		2			(8,981)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/24/2021	06/03/2024	5,962	2,573,352	431.63	57,738			3,400		4			(4,910)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/24/2021	05/31/2024	4,442	1,909,398	429.85	45,573			2,563		4			(3,887)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/24/2021	06/04/2024	8,538	3,682,424	431.28	83,731			5,004		8			(7,114)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/24/2021	06/07/2024	22,004	9,508,506	432.13	210,119			13,108		20			(17,803)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/24/2021	06/11/2024	4,756	2,058,760	432.91	44,354			2,921		5			(3,744)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/24/2021	06/10/2024	5,678	2,447,247	430.98	56,482		3,671		10			(4,772)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/24/2021	06/14/2024	16,815	7,241,647	430.66	169,518		11,604		46			(14,270)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/24/2021	06/18/2024	9,036	3,872,611	428.59	97,787		7,030		61			(8,202)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/24/2021	06/17/2024	3,286	1,419,149	431.93	31,811		2,260		8			(2,670)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/24/2021	06/21/2024	26,609	11,394,339	428.22	292,016		21,740		242			(24,424)				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		4,736		62,281			(11,342)				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		6,343		66,312			(13,424)				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		7,771		103,509			(15,373)				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		6,563		50,787			(11,945)				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		6,712		71,753			(11,745)				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		6,313		54,908			(10,079)				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		7,630		57,292			(11,572)				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		10,592		81,568			(16,337)				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		11,885		74,205			(16,899)				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		8,419		67,177			(11,787)				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		12,710		90,395			(17,262)				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		8,360		60,586			(10,868)				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		10,974		71,950			(14,065)				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		11,576		75,418			(14,431)				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		17,316		98,166			(21,294)				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		24,359		228,340			(28,419)				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		14,662		129,618			(17,106)				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		28,931		234,261			(32,502)				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		8,240		48,027			(8,927)				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		19,905		128,396			(21,310)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/28/2021	06/27/2024	22,664	7,434,548	328.04	263,474		20,972		125,577			(21,936)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	07/02/2021	06/21/2024	74,812	30,105,672	402.42	1,134,892		85,117		1,145			(95,625)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	07/02/2021	06/25/2024	84,348	34,087,723	404.13	1,219,678		95,639		920			(102,390)				03

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JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/02/2021	06/26/2024	35,378	14,284,044	403.76	517,574			41,024		459			(43,409)				03
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			36,306		432			(37,975)				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			82,172		1,062			(84,973)				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			1,542		37			(1,595)				03
JUN 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			3,838		2			(3,838)				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			6,612		9			(8,131)				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			6,836		40			(7,975)				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			11,755		25			(13,206)				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			10,018		137			(11,254)				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			6,356		15			(6,886)				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			6,379		5			(6,829)				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			22,334		38			(23,096)				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			9,573		138			(9,899)				03
JUL 24 NYSE Zebra2 Edge 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			11,376		70			(11,253)				03
JUL 24 NYSE Zebra2 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			13,439		1			(11,989)				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			7,043		1			(6,284)				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			8,413		7			(9,114)				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			5,614					(6,011)				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			11,510		2			(11,903)				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			9,158		1			(9,158)				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			7,579					(7,497)				03
JUL 24 NYSE Zebra2 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			13,426		1			(12,861)				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			10,769		1			(9,899)				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			9,775		87			(10,590)				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			5,289		33			(5,663)				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			21,969		126			(22,718)				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			6,972		54			(6,972)				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			9,802		54			(9,695)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/14/2021	17,478	7,568,578	433.04	203,960			17,908		97			(17,154)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/14/2021	2,252	982,610	436.38	23,645			2,136		6			(1,983)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/14/2021	6,824	2,964,585	434.43	76,370			6,962		33			(6,399)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/14/2021	19,883	8,685,410	436.82	206,372			19,330		60			(17,245)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	60,230	24,440,073	405.78	794,432			67,799		562			(67,062)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	37,673	15,245,453	404.68	513,858			44,290		520			(43,337)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	55,132	22,343,763	405.28	739,316			64,972		698			(62,237)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	4,593	1,875,617	408.39	56,169			5,078		26			(4,715)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	47,636	19,302,555	405.21	641,656			58,547		741			(53,816)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	28,004	11,314,241	404.02	390,938			35,998		641			(32,758)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	28,427	11,535,474	405.8	376,651			34,997		407			(31,532)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	31,978	13,009,679	406.83	410,919			38,524		353			(34,369)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	23,152	9,386,438	405.43	310,466			29,106		385			(25,967)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/16/2021	3,931	1,615,396	410.92	44,658			4,298		14			(3,725)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	7,824	3,194,037	408.24	100,224			8,882		39			(8,508)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	7,909	3,194,660	403.94	115,389			10,519		170			(9,768)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	5,125	2,117,262	413.15	56,525			5,201		6			(4,780)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	15,189	6,238,208	410.71	181,203			17,129		50			(15,282)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	8,740	3,559,678	407.27	115,984			11,255		97			(9,755)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	7,392	3,005,630	406.58	100,168			9,804		105			(8,417)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	19,254	7,843,355	407.37	255,303			25,624		248			(21,393)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	2,963	1,205,613	406.84	39,976			4,111		50			(3,340)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	4,720	1,925,328	407.95	61,637			6,390		61			(5,146)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/27/2021	9,519	3,930,205	412.88	107,089			11,365		34			(8,916)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	07/27/2021	15,435	4,873,154	315.73	104,660			11,108		1			(8,714)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	07/27/2021	8,870	2,705,754	305.04	100,948			9,543		49			(8,514)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	07/27/2021	10,614	3,337,392	314.42	76,431			7,225					(6,446)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	07/27/2021	11,329	3,573,472	315.42	77,554			7,526					(6,523)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/27/2021	07/16/2024	11,610	3,652,525	314.6	83,027		8,126					(6,976)				03
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		17,113		2			(14,287)				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		13,759		1			(11,487)				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		7,266		1			(5,903)				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		4,978					(4,009)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	06/28/2024	19,096	5,750,878	301.15	226,292		18,787		152,271			(19,427)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/05/2024	19,070	5,738,265	300.9	229,035		20,392		157,151			(19,533)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/10/2024	15,111	4,566,508	302.19	173,176		16,155		109,833			(14,701)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/12/2024	14,879	4,494,746	302.09	171,255		16,264		109,557			(14,510)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/17/2024	20,495	6,198,599	302.44	233,441		23,149		146,566			(19,688)				03
JUL 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/19/2024	21,110	6,332,276	299.96	264,302		26,650		192,666			(22,249)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/16/2024	49,318	19,905,808	403.62	745,198		73,275		1,590			(62,906)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/17/2024	38,677	15,549,633	402.04	611,481		60,638		1,952			(51,571)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/18/2024	16,716	6,735,821	402.95	257,598		25,760		690			(21,705)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/19/2024	20,210	8,108,055	401.2	327,596		33,032		1,342			(27,577)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/19/2024	27,127	10,837,692	399.51	461,167		46,501		2,711			(38,822)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/19/2024	6,185	2,559,960	413.88	68,718		6,929		11			(5,785)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/23/2024	58,824	23,770,004	404.09	879,412		91,589		2,141			(73,757)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/24/2024	29,578	11,963,069	404.46	437,753		45,952		1,012			(36,681)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/23/2024	23,732	7,151,386	301.34	282,648		29,437		191,081			(23,706)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/25/2024	28,576	11,580,884	405.26	413,501		43,747		823			(34,617)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/26/2024	39,987	12,032,972	300.92	484,646		51,672		336,120			(40,536)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/26/2024	23,700	9,633,851	406.5	330,845		35,274		510			(27,672)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/29/2024	9,263	2,821,159	304.55	97,821		10,670		53,750			(8,159)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/30/2021	07/26/2024	44,954	18,115,835	402.99	694,982		74,097		2,372			(58,128)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/30/2021	07/29/2024	5,518	2,272,562	411.84	65,720		7,168		31			(5,482)				03
JUL 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		18,171		84,568			(18,791)				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		37,267		170,514			(36,862)				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		33,336		138,957			(31,933)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 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		32,500		112,162			(29,874)				03
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		29,384		94,364			(26,475)				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		24,769		74,809			(22,098)				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		29,785		87,732			(25,570)				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		32,483		115,286			(27,370)				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		44,522		156,934			(37,170)				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		22,563		56,378			(18,170)				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		25,440		60,586			(20,131)				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		27,045		73,221			(21,216)				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		6,802		14,062			(5,202)				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		14,580		70,162			(18,427)				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		18,926		107,743			(22,080)				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		21,509		142,483			(24,165)				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		19,435		102,839			(20,565)				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		32,728		180,455			(33,844)				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		14,151		36			(12,625)				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		8,058		22			(6,918)				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		19,414		74			(16,208)				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		19,866		42			(16,586)				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		8,141		29			(6,615)				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		3,958		12			(3,187)				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		21,325		49			(16,729)				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		8,277		17			(6,330)				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		17,430		47			(13,217)				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		11,642		16			(8,613)				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		8,723		7			(6,453)				03
JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/10/2021	07/30/2024	44,280	17,902,234	404.3	661,537		73,300		1,914			(55,586)				03
JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/10/2021	07/31/2024	33,399	13,541,287	405.44	482,949		53,909		1,122			(40,543)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/01/2024	24,174	9,809,606	405.8	346,165			38,924		766			(29,033)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/02/2024	27,880	11,280,902	404.63	413,175			46,796		1,217			(34,621)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/02/2024	31,898	12,976,568	406.81	443,706			50,254		810			(37,180)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/06/2024	39,949	16,235,152	406.4	563,277			65,629		1,279			(47,026)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/07/2024	35,446	14,408,566	406.49	498,729			58,513		1,145			(41,599)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/08/2024	22,261	9,026,653	405.49	322,786			38,131		943			(26,899)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/10/2021	.08/09/2024	37,186	15,064,691	405.12	545,143			64,839		1,769			(45,387)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.07/30/2024	11,308	3,407,832	301.37	121,107			13,569		91,495			(10,290)				03
JUL 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.07/31/2024	10,698	3,213,825	300.41	118,963			13,428		94,734			(10,099)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/02/2024	18,478	5,606,513	303.41	182,751			20,930		122,299			(15,484)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/06/2024	12,890	3,893,380	302.04	134,961			15,900		98,592			(11,393)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/07/2024	13,756	4,135,903	300.66	152,142			18,048		119,857			(12,831)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/09/2024	24,746	7,424,035	300.01	280,867			33,777		228,717			(23,644)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/06/2024	2,951	1,211,500	410.55	34,526			4,068		33			(2,915)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/09/2024	22,724	9,243,564	406.77	299,052			35,964		729			(25,175)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/09/2024	4,259	1,779,089	417.7	39,781			4,784		7			(3,349)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/13/2024	59,291	24,110,510	406.65	784,414			96,877		2,204			(65,790)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/12/2024	10,047	3,017,291	300.32	112,827			13,843		90,632			(9,472)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/14/2024	36,643	14,930,626	407.46	473,430			58,852		1,157			(39,670)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/13/2024	12,876	3,901,723	303.03	130,045			16,061		90,159			(10,907)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/15/2024	29,552	12,040,842	407.44	382,408			47,845		965			(32,014)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/14/2024	19,353	5,884,307	304.05	187,725			23,336		122,232			(15,730)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	28,583	11,647,384	407.49	369,295			46,501		950			(30,888)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	35,290	10,631,906	301.27	382,547			48,170		293,433			(31,996)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/16/2024	21,957	8,917,815	406.15	295,321			37,187		997			(24,701)				03
AUG 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/20/2021	.08/19/2024	33,177	10,008,481	301.67	354,661			45,511		266,844			(29,582)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/26/2024	7,971	3,240,751	406.56	113,828			12,410		169			(9,735)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/29/2024	9,151	3,747,134	409.5	119,963			13,379		98			(10,231)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/25/2021	.07/30/2024	8,033	3,312,171	412.3	96,722			10,868		41			(8,241)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/02/2024	19,486	7,973,573	409.2	258,381			29,674		265			(21,954)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/02/2024	5,345	2,219,197	415.23	58,896			6,764		13			(5,004)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/05/2024	6,077	2,498,618	411.17	76,021			8,919		55			(6,441)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/06/2024	3,515	1,451,217	412.87	41,793			4,937		21			(3,538)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/09/2024	17,933	7,303,997	407.3	252,493			30,449		505			(21,314)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/09/2024	5,256	2,176,325	414.09	60,283			7,270		25			(5,089)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/12/2024	3,064	1,274,080	415.76	33,433			4,113		10			(2,814)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/13/2024	5,537	2,283,782	412.43	67,002			8,298		48			(5,635)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/16/2024	16,086	6,537,554	406.42	233,243			29,451		686			(19,562)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/19/2024	5,243	2,128,335	405.96	77,173			9,930		269			(6,455)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/20/2024	5,348	2,174,536	406.64	77,219			9,998		242			(6,453)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	08/25/2021	08/23/2024	14,733	6,014,571	408.24	203,314			26,811		501			(16,943)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	07/26/2024	11,442	3,571,288	312.13	97,520			10,632		4			(8,341)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	07/29/2024	10,566	3,333,018	315.44	76,190			8,497		1			(6,498)				03
JUL 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	07/30/2024	13,431	4,256,581	316.92	89,633			10,071					(7,637)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/02/2024	19,629	6,222,441	317	130,702			15,011		1			(11,105)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/02/2024	8,615	2,749,490	319.16	51,042			5,862					(4,337)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/02/2024	11,117	3,525,061	317.08	73,710			8,465					(6,263)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/05/2024	11,292	3,576,462	316.72	76,446			8,968		1			(6,477)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/06/2024	15,577	4,908,272	315.1	114,859			13,569		2			(9,723)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/09/2024	27,543	8,702,546	315.96	194,573			23,464		3			(16,425)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/09/2024	10,416	3,309,290	317.71	67,073			8,089					(5,662)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/12/2024	16,488	5,207,209	315.82	117,553			14,463		2			(9,896)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/13/2024	9,472	3,008,368	317.59	61,557			7,624		1			(5,177)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/16/2024	24,354	7,734,938	317.6	158,505			20,014		2			(13,294)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/16/2024	7,165	2,282,253	318.54	44,338			5,598					(3,719)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/19/2024	4,659	1,469,661	315.43	34,045			4,381		1			(2,848)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/20/2024	7,838	2,476,965	316.01	55,613			7,201		2			(4,647)				03
AUG 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFBMT61CT2L1QCEMIK50	08/25/2021	08/23/2024	21,685	6,862,513	316.47	150,448			19,839		4			(12,537)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2021	08/23/2024	5,764	1,831,499	317.77	37,339			4,924		1			(3,112)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/02/2024	11,333	5,027,061	443.56	111,624			12,868		19			(9,520)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/05/2024	7,716	3,433,657	444.98	72,662			8,556		11			(6,180)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/06/2024	8,613	3,816,700	443.15	86,225			10,225		20			(7,326)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/09/2024	19,636	8,759,227	446.09	178,695			21,630		25			(15,141)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/09/2024	8,121	3,594,405	442.58	83,012			10,048		25			(7,034)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/13/2024	8,007	3,569,040	445.74	73,949			9,192		14			(6,242)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/16/2024	22,311	9,983,722	447.48	194,808			24,689		29			(16,399)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/16/2024	4,321	1,923,815	445.21	40,708			5,159		10			(3,427)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/19/2024	4,261	1,900,332	445.97	39,228			5,066		9			(3,293)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/20/2024	5,555	2,482,033	446.83	49,726			6,462		10			(4,171)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/26/2021	08/23/2024	19,490	8,689,169	445.83	180,798			23,929		52			(15,122)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/01/2024	18,786	6,246,398	332.5	268,680			30,778			66,995		(22,958)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/02/2024	12,638	4,196,860	332.07	183,640			21,189			47,822		(15,677)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/02/2024	29,466	9,856,303	334.5	392,389			45,276			80,511		(33,497)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/06/2024	25,538	8,540,271	334.42	341,902			40,581			72,036		(29,078)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/07/2024	16,799	5,581,406	332.24	243,322			29,081			63,430		(20,674)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/09/2024	22,867	7,603,855	332.52	328,223			39,766			83,969		(27,836)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/09/2024	15,109	5,043,019	333.78	207,324			25,118			47,131		(17,583)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/13/2024	28,045	9,399,869	335.17	366,836			45,642			73,886		(30,995)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/14/2024	15,125	5,063,823	334.79	200,720			25,137			42,186		(16,944)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/16/2024	14,646	4,902,709	334.74	194,953			24,730			41,512		(16,427)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/16/2024	13,140	4,408,154	335.48	170,256			21,597			33,671		(14,346)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/20/2024	23,710	7,955,336	335.53	307,419			39,987			61,596		(25,807)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/21/2024	23,472	7,894,941	336.36	295,405			38,661			54,656		(24,776)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2021	08/23/2024	23,174	7,780,503	335.75	298,622			39,560			59,295		(25,000)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE 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		32,900		51,641			(20,791)				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		40,461		64,947			(24,878)				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		21,242		38,171			(12,974)				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		18,412		36,635			(11,170)				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		21,447		67,590			(19,517)				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		23,264		69,048			(19,422)				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		20,443		59,759			(16,463)				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		27,301		60,391			(21,417)				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		47,815		105,295			(36,260)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	16,460	4,942,857	300.3	214,306		28,057		149,751			(18,108)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	15,058	4,488,289	298.06	212,774		28,028		164,552			(17,961)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	50,001	15,215,411	304.3	560,515		74,735		312,412			(47,229)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	19,454	5,885,324	302.52	233,647		31,714		145,713			(19,632)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	26,459	8,025,526	303.32	308,511		42,121		183,715			(25,899)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/16/2024	2,796	1,137,718	406.88	43,061		5,498		107			(3,652)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/20/2024	42,186	16,995,044	402.86	728,974		95,437		4,350			(61,594)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/21/2024	26,792	10,819,490	403.83	450,913		59,397		2,301			(38,064)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/22/2024	24,818	10,022,162	403.82	417,942		55,390		2,184			(35,248)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	29,235	11,820,185	404.31	485,893		64,786		2,372			(40,941)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/23/2024	36,819	14,994,481	407.25	562,960		75,061		1,568			(47,435)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/26/2024	2,998	1,229,227	410.08	42,325		5,745		72			(3,556)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/27/2024	57,282	23,343,430	407.52	871,254		118,954		2,548			(73,140)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	34,738	14,196,374	408.67	511,343		70,221		1,226			(42,887)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/29/2024	20,239	8,270,436	408.64	298,322		41,205		738			(24,998)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	26,861	10,942,211	407.37	410,699		57,052		1,330			(34,382)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	29,925	12,244,785	409.18	434,514		60,360		992			(36,376)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	2,297	951,470	414.25	28,711		3,988		23			(2,404)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/28/2024	24,716	7,557,265	305.77	262,479		36,045		133,324			(22,014)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/03/2021	08/30/2024	106,306	32,556,353	306.25	1,108,776		154,025		546,006			(92,823)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/11/2024	20,206	6,726,464	332.9	252,735			37,933		79,575			(21,178)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/12/2024	13,136	4,403,130	335.2	150,814			22,754		39,490			(12,626)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/13/2024	32,503	10,821,097	332.93	406,609			61,664		128,341			(34,009)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/16/2024	5,471	1,830,731	334.63	64,355			9,910		17,908			(5,368)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/14/2024	9,633	3,226,349	334.91	109,694			13,997		26,434			(9,435)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/20/2024	10,286	3,466,439	337.02	108,354			14,359		21,685			(9,267)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/23/2024	12,699	4,252,444	334.86	145,741			19,669		36,593			(12,430)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/27/2024	8,025	2,672,282	333	99,078			13,691		29,699			(8,418)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/28/2024	11,093	3,724,471	335.74	123,507			17,167		29,136			(10,484)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/04/2024	43,861	17,934,255	408.89	596,946			86,305		1,764			(50,345)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/05/2024	17,468	7,163,450	410.1	229,349			33,341		552			(19,325)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/06/2024	22,166	9,068,641	409.13	299,902			43,834		889			(25,246)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/06/2024	28,163	11,556,858	410.36	367,242			53,676		862			(30,915)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/09/2024	3,421	1,405,991	411.04	43,783			6,503		97			(3,676)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/10/2024	36,544	14,955,348	409.24	493,712			73,716		1,576			(41,408)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/11/2024	29,130	11,935,771	409.74	388,013			58,238		1,156			(32,513)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/12/2024	29,552	12,071,835	408.49	408,709			61,664		1,562			(34,216)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	23,745	9,744,576	410.38	310,588			47,102		862			(25,977)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	37,979	15,529,254	408.89	519,553			78,793		1,889			(43,455)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/13/2024	2,481	1,028,772	414.6	28,560			4,331		35			(2,389)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2021	09/16/2024	6,342	2,579,427	406.69	92,664			14,269		525			(7,729)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/30/2024	12,800	4,312,583	336.92	136,327			19,167		28,929			(11,551)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	08/30/2024	36,626	12,262,035	334.79	423,484			59,540		109,815			(35,882)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/04/2024	37,518	12,637,063	336.83	402,440			58,184		88,139			(33,941)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/05/2024	10,262	3,465,109	337.65	106,692			15,510		21,663			(8,990)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/06/2024	10,104	3,411,578	337.66	105,077			15,358		21,414			(8,846)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/06/2024	18,924	6,361,552	336.16	208,625			30,493		49,056			(17,562)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/17/2021	09/10/2024	31,903	10,665,644	334.32	378,171			56,464		105,992			(31,718)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/21/2021	08/23/2024	3,074	1,280,171	416.5	30,245			4,089		13			(2,584)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	08/26/2024	10,821	4,308,940	405.71	146,566			20,173		685			(12,488)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	08/27/2024	6,664	2,750,830	412.81	74,033			10,250		86			(6,302)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	08/30/2024	9,644	3,980,674	412.76	107,531			15,147		139			(9,128)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	08/30/2024	2,248	944,453	420.19	19,690			2,773		5			(1,671)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/03/2024	4,149	1,721,271	414.86	43,399			6,252		41			(3,670)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/06/2024	8,466	3,537,009	417.78	80,768			11,827		45			(6,812)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/09/2024	3,400	1,405,784	413.41	37,371			5,561		57			(3,143)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/10/2024	6,066	2,470,786	407.33	80,433			12,031		390			(6,758)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/13/2024	10,610	4,393,879	414.12	114,378			17,378		168			(9,584)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/16/2024	2,526	1,059,660	419.42	23,016			3,551		13			(1,923)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/17/2024	4,832	2,003,382	414.59	51,463			7,979		77			(4,296)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/21/2021	09/20/2024	11,579	4,809,351	415.34	120,656			18,987		169			(10,046)				03
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	08/26/2024	13,832	6,124,998	442.82	108,454			14,928		82			(9,241)				03
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	08/27/2024	6,499	2,870,830	441.73	52,986			7,336		50			(4,511)				03
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	08/30/2024	12,113	5,385,694	444.61	89,452			12,600		57			(7,593)				03
AUG 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	08/30/2024	12,681	5,687,109	448.49	81,402			11,466		25			(6,910)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/03/2024	4,755	2,118,850	445.57	34,054			4,906		21			(2,880)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/06/2024	7,222	3,190,535	441.81	59,188			8,667		77			(4,992)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/06/2024	8,379	3,719,278	443.9	63,831			9,347		59			(5,383)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/09/2024	10,045	4,470,925	445.09	73,559			10,946		62			(6,187)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/10/2024	4,761	2,111,637	443.5	36,911			5,521		42			(3,101)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/13/2024	4,399	1,958,333	445.18	32,222			4,896		30			(2,700)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/13/2024	11,164	4,946,487	443.07	88,077			13,382		117			(7,380)				03
SEP 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	09/20/2021	09/17/2024	11,567	5,046,398	436.26	115,354			17,885		475			(9,630)				03
SEP 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	09/21/2021	09/06/2024	20,338	6,468,053	318.03	101,614			14,880		4			(8,570)				03
SEP 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	09/21/2021	09/09/2024	11,773	3,754,063	318.86	56,213			8,364		2			(4,728)				03
SEP 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	09/21/2021	09/10/2024	13,142	4,182,005	318.21	65,182			9,750		3			(5,477)				03

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SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/13/2024	21,307	6,760,778	317.3	111,581			16,953		8			(9,350)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/16/2024	9,041	2,870,833	317.55	46,788			7,218		4			(3,910)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/17/2024	11,051	3,485,909	315.44	64,411			9,987		11			(5,377)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/20/2024	13,516	4,264,933	315.54	78,518			12,356		15			(6,537)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	08/23/2024	9,193	2,931,493	318.87	43,236			5,846		1			(3,694)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	08/26/2024	11,069	3,504,625	316.63	59,378			8,173		2			(5,059)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	08/27/2024	9,265	2,937,793	317.07	48,514			6,717		2			(4,130)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	08/30/2024	25,224	8,063,832	319.69	113,741			16,021		2			(9,655)				03
SEP 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/21/2021	09/03/2024	6,843	2,199,242	321.38	28,007			4,034					(2,369)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/03/2024	13,583	4,142,447	304.97	139,091			20,130		80,747			(11,818)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/04/2024	14,718	4,480,668	304.43	153,953			22,404		92,638			(13,069)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/06/2024	35,493	10,728,078	302.26	404,619			59,525		275,917			(34,283)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/09/2024	14,643	4,440,450	303.25	160,925			24,057		104,238			(13,597)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/10/2024	15,063	4,574,753	303.71	162,679			24,447		102,755			(13,733)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/11/2024	18,997	5,756,350	303.02	210,862			31,854		138,555			(17,784)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/13/2024	39,935	12,105,043	303.12	441,679			67,416		289,235			(37,181)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/16/2024	25,934	7,841,865	302.38	295,645			45,820		201,794			(24,819)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/17/2024	14,930	4,513,800	302.34	170,495			26,556		116,719			(14,300)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/18/2024	14,953	4,521,938	302.42	170,459			26,683		116,196			(14,283)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/20/2024	50,911	15,318,490	300.89	615,509			97,305		452,354			(51,481)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/24/2021	09/23/2024	13,097	3,950,559	301.65	154,015			24,704		109,458			(12,846)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/17/2024	48,480	19,733,352	407.04	596,790			93,560		3,822			(50,378)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/18/2024	35,810	14,548,333	406.26	451,569			71,146		3,353			(38,084)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/19/2024	16,576	6,748,111	407.09	203,890			32,283		1,346			(17,180)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/20/2024	57,136	23,173,280	405.58	736,485			117,184		6,321			(61,998)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/23/2024	3,607	1,481,655	410.78	39,676			6,405		152			(3,331)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/24/2024	45,958	18,749,749	407.98	551,950			89,533		3,457			(46,293)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/25/2024	29,190	11,878,274	406.93	362,248			59,040		2,738			(30,354)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/01/2021	09/26/2024	24,650	10,043,671	407.45	301,224			49,326		2,133			(25,217)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan MOZA1C2 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			36,326		1,325			(18,467)				03
SEP 24 JPMorgan MOZA1C2 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			59,706		5,330			(30,353)				03
SEP 24 JPMorgan MOZA1C2 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			13,315		786			(6,769)				03
SEP 24 JPMorgan MOZA1C2 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			10,728		682			(5,364)				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			42,962		131,548			(22,730)				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			13,537		33,710			(7,039)				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			40,083		90,225			(20,725)				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			24,217		57,918			(12,451)				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			28,825		73,495			(14,654)				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			28,709		86,840			(14,595)				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			12,796		39,551			(6,398)				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			23,477		66,020			(14,148)				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			18,000		29,996			(10,111)				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			16,928		38,647			(9,336)				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			43,077		110,987			(23,195)				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			41,830		133,193			(22,392)				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			22,235		62,417			(11,764)				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			17,732		54			(9,382)				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			6,327		13			(3,290)				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			17,070		41			(8,826)				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			25,951		250			(13,193)				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			13,977		53			(7,106)				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			7,686		66			(3,843)				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			7,855		44			(3,906)				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			24,701		200			(12,085)				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			19,101		43,693			(10,106)				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			20,905		68,459			(10,452)				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			49,781		135,302			(24,754)				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			65,561		194,144			(32,424)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	10/08/2021	10/04/2024	10,818	3,535,477	326.82	153,000		26,156		81,577			(12,797)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	10/08/2021	10/04/2024	17,143	5,624,740	328.1	231,536		39,582		115,599			(19,366)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	10/08/2021	10/07/2024	6,950	2,313,464	332.85	78,787		13,649		29,699			(6,572)				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		13,485		295			(7,135)				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		16,801		497			(8,889)				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		10,530		305			(5,445)				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		20,014		805			(10,175)				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		6,861		398			(3,488)				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		6,926		532			(3,463)				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		6,124		311			(3,045)				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		28,851		2,608			(14,115)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/20/2024	8,953	3,674,141	410.37	100,993		16,204		383			(8,573)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/23/2024	2,611	1,075,453	411.95	28,090		4,573		86			(2,378)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/24/2024	6,320	2,618,104	414.27	63,135		10,327		130			(5,339)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/27/2024	5,743	2,392,193	416.54	53,410		8,860		78			(4,504)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/27/2024	10,409	4,257,001	408.97	123,244		20,445		684			(10,394)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	09/30/2024	5,691	2,333,274	409.98	65,449		11,009		326			(5,504)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	10/01/2024	4,490	1,823,915	406.2	58,013		9,803		536			(4,875)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	10/04/2024	17,682	7,247,913	409.9	204,229		34,978		1,113			(17,113)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	10/07/2024	3,067	1,271,112	414.41	30,795		5,345		84			(2,573)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	10/08/2024	6,134	2,524,500	411.59	67,407		11,750		301			(5,628)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/12/2021	10/11/2024	4,359	1,798,003	412.49	46,640		8,236		191			(3,883)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	09/24/2024	21,537	6,526,005	303.02	243,148		39,808		159,679			(20,583)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	09/25/2024	27,801	8,400,075	302.15	324,716		53,415		222,977			(27,462)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	09/27/2024	68,297	20,589,472	301.47	818,880		135,974		581,704			(69,126)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	09/30/2024	25,075	7,548,720	301.05	305,911		51,504		221,850			(25,752)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	10/01/2024	21,107	6,359,690	301.31	255,181		43,159		182,929			(21,462)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	10/13/2021	10/02/2024	16,844	5,072,152	301.13	205,157		34,856		148,308			(17,238)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			142,486		638,721			(69,711)				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			51,105		186,597			(24,606)				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			48,154		182,382			(23,063)				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			73,995		293,485			(35,254)				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			95,580		379,987			(45,066)				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			122,771		10,532			(61,050)				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			119,591		12,463			(59,145)				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			73,753		6,309			(36,278)				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			156,072		13,361			(76,358)				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			10,770		1,287			(5,185)				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			156,395		13,087			(74,905)				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			85,381		7,763			(40,679)				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			90,316		7,851			(42,806)				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			56,471		5,604			(26,626)				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			96,482		8,351			(45,491)				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			12,047		307			(5,680)				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			9,138		316			(4,243)				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			7,699		26			(3,707)				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			24,614		125			(11,789)				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			53,408		487			(25,182)				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			8,480		38			(3,937)				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			14,423		62			(6,662)				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			33,220		165			(15,115)				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			8,359		14			(3,804)				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			13,768		41			(6,172)				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			19,909		1,404			(9,586)				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			30,268		2,499			(14,497)				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			45,348		4,593			(21,382)				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			22,220		1,357			(10,477)				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			8,798		479			(4,064)				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			39,437		2,739			(17,944)				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			13,838		976			(6,203)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/11/2024	13,187	5,409,942	410.25	175,254			31,377		886			(14,794)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/14/2024	3,929	1,617,048	411.54	50,334			9,126		219			(4,237)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/15/2024	3,603	1,486,561	412.56	44,789			8,155		168			(3,767)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/18/2024	9,944	4,104,751	412.8	122,904			22,655		470			(10,308)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/18/2024	7,695	3,209,585	417.1	83,337			15,362		156			(6,990)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/21/2024	5,899	2,433,242	412.46	73,801			13,770		315			(6,173)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/22/2024	5,037	2,081,586	413.25	61,553			11,531		236			(5,144)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/25/2024	4,413	1,814,810	411.21	57,462			10,892		318			(4,788)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/27/2021	10/25/2024	5,644	2,346,162	415.72	64,111			12,153		175			(5,343)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/15/2024	54,467	22,204,672	407.67	767,444			140,247		6,272			(64,784)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2024	42,843	17,372,727	405.5	643,069			118,005		7,290			(54,235)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/17/2024	27,094	11,032,106	407.18	387,443			71,390		3,506			(32,646)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	62,382	25,358,100	406.5	910,771			168,505		9,214			(76,670)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	4,843	1,989,381	410.8	62,277			11,522		333			(5,243)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/21/2024	6,455	2,635,857	408.32	89,471			16,755		729			(7,511)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/22/2024	59,835	24,316,179	406.39	877,773			165,038		9,540			(73,620)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/23/2024	23,563	9,586,708	406.86	341,187			64,405		3,520			(28,589)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/24/2024	22,657	9,213,620	406.65	330,344			62,604		3,556			(27,655)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/25/2024	62,262	25,460,263	408.92	849,879			161,696		6,733			(71,084)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/28/2024	2,559	1,037,215	405.36	38,791			7,467		524			(3,236)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/11/2024	23,112	6,995,558	302.68	298,377			53,619		180,085			(25,281)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/14/2024	12,839	3,921,948	305.47	149,575			27,221		77,892			(12,638)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/15/2024	12,742	3,901,281	306.18	144,619			26,429		72,263			(12,208)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/16/2024	27,701	8,502,902	306.95	305,545			56,068		145,739			(25,769)				03

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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			131,810		344,380			(59,974)				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			49,931		133,010			(22,383)				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			61,416		170,320			(27,396)				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			68,859		177,542			(30,567)				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			139,863		359,420			(61,486)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/28/2024	25,091	7,693,898	306.64	281,521			54,188		139,181			(23,482)				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			54,376		111,047			(25,638)				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			74,773		124,942			(34,540)				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			36,115		57,827			(16,599)				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			51,503		88,622			(23,434)				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			60,573		97,656			(27,561)				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			19,354		34,335			(8,806)				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			70,065		83,255			(31,255)				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			37,619		45,381			(16,699)				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			27,871		32,688			(12,312)				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			24,040		27,482			(10,568)				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			41,635		53,731			(18,304)				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			79,793		104,875			(34,413)				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			32,178		47,853			(13,812)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	10/31/2024	5,488	1,846,619	336.51	69,292			13,503		16,944			(5,769)				03
SEP 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2021	09/30/2024	9,911	3,288,520	331.8	145,586			24,950		46,413			(12,475)				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			77,183		169,088			(36,966)				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			36,258		69,498			(17,275)				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			49,016		103,949			(23,111)				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			15,015		72			(6,698)				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			31,627		81			(13,904)				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			15,761		39			(6,830)				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			12,489		44			(5,386)				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			46,912		113			(19,948)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2021	11/04/2024	8,375	2,649,240	316.32	48,443		9,644		29			(4,044)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2021	11/05/2024	10,671	3,372,076	316.01	62,825		12,554		42			(5,240)				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		17,932		1,031			(7,999)				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		22,207		1,320			(9,763)				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		25,582		1,304			(11,246)				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		15,065		849			(6,528)				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		18,349		1,201			(7,914)				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		44,034		2,258			(18,725)				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		14,835		341			(6,308)				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		9,765		272			(4,076)				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		247,686		10,776			(106,822)				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		104,781		5,373			(44,977)				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		73,090		3,787			(31,226)				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		185,484		6,140			(78,874)				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		25,469		505			(10,681)				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		169,242		4,470			(70,647)				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		118,330		2,945			(49,169)				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		59,613		2,140			(24,658)				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		237,985		7,648			(97,994)				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		6,102		137			(2,479)				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		65,521		164,188			(28,258)				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		57,816		135,824			(24,817)				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		172,972		352,801			(73,553)				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		64,522		133,329			(27,058)				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		63,896		117,182			(26,672)				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		83,506		162,091			(34,699)				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		221,186		406,140			(91,077)				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		49,572		98,107			(20,138)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	10/28/2024	8,851	3,679,743	415.73	111,615			21,784		291			(9,440)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/01/2024	9,173	3,806,512	414.97	118,607			23,502		376			(9,994)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/01/2024	15,773	6,627,690	420.19	173,977			34,473		235			(14,659)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/04/2024	7,390	3,034,498	410.65	108,552			21,750		691			(9,121)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/08/2024	17,115	7,193,577	420.3	189,125			38,451		291			(15,833)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/08/2024	8,290	3,455,923	416.88	101,635			20,664		271			(8,509)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2021	11/12/2024	9,815	4,117,663	419.51	111,405			22,975		211			(9,292)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/12/2024	29,140	8,998,562	308.8	336,280			69,736		134,178			(28,204)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/13/2024	41,646	12,932,600	310.54	450,188			93,686		160,176			(37,723)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/15/2024	111,026	34,343,651	309.33	1,256,814			263,376		487,226			(105,120)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/19/2021	11/18/2024	24,325	7,540,304	309.98	269,279			57,015		100,492			(22,461)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/15/2024	9,124	3,010,526	329.95	155,365			28,956		52,957			(13,376)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/25/2024	9,581	3,224,223	336.53	130,669			25,350		28,916			(11,144)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	10/29/2024	9,952	3,362,374	337.87	129,649			25,542		26,129			(11,016)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/01/2024	29,081	9,810,388	337.35	386,620			77,036		81,963			(32,758)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/05/2024	38,332	12,953,997	337.94	500,101			101,134		102,497			(42,216)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/06/2024	25,756	8,713,241	338.3	331,880			67,360		66,319			(27,990)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/08/2024	36,230	12,236,398	337.74	476,959			97,510		100,170			(40,151)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/08/2024	10,997	3,682,819	334.89	160,313			32,774		41,423			(13,495)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/12/2024	20,812	7,077,721	340.08	252,238			52,307		44,515			(21,155)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/13/2024	24,965	8,414,403	337.05	337,768			70,291		75,840			(28,303)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/15/2024	34,051	11,571,204	339.82	417,334			87,456		76,036			(34,906)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/15/2024	11,958	4,028,448	336.88	162,961			34,150		37,236			(13,630)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/19/2021	11/18/2024	1,525	513,659	336.81	20,871			4,419		4,832			(1,741)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/24/2021	11/08/2024	20,968	9,259,403	441.6	181,009			37,247		1,069			(15,337)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/24/2021	11/11/2024	7,572	3,334,374	440.35	68,359			14,218		489			(5,776)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/24/2021	11/12/2024	7,907	3,484,847	440.74	70,496			14,714		491			(5,951)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/24/2021	11/15/2024	9,651	4,272,865	442.75	80,521			16,983		470			(6,778)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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		21,233		788			(8,475)				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		5,349		144			(2,107)				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		7,397		276			(2,901)				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		38,980		1,205			(15,095)				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		161,288		6,092			(65,232)				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		114,775		4,328			(46,215)				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		49,279		1,610			(19,755)				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		183,819		5,816			(73,366)				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		8,381		232			(3,302)				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		176,809		6,547			(69,352)				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		85,471		2,933			(33,381)				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		53,939		1,864			(20,976)				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		114,193		4,516			(44,219)				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		9,546		312			(3,650)				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		196,667		14,642			(74,882)				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		206,280		15,890			(78,215)				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		38,636		48,572			(14,528)				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		16,316		19,498			(6,599)				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		73,684		75,940			(28,902)				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		42,510		41,804			(16,603)				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		17,101		17,532			(6,650)				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		59,642		59,321			(23,095)				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		85,316		113,398			(32,484)				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		69,484		93,683			(26,346)				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		90,838		219,429			(35,630)				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		81,972		190,663			(32,015)				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		191,961		408,816			(74,334)				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		32,723		66,417			(12,512)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/27/2024	47,896	14,604,558	304.92	538,834			118,534		325,162			(44,944)				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			54,898		201			(22,605)				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			17,842		154			(7,248)				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			11,145		35			(4,508)				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			36,934		150			(14,741)				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			6,512		21			(2,565)				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	2,115,251	315.43	41,613			8,890		45			(3,487)				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			30,006		125			(11,619)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/15/2024	14,229	5,980,323	420.29	144,567			30,747		281			(12,272)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/19/2024	8,715	3,682,155	422.5	82,794			17,852		122			(7,002)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/22/2024	15,632	6,547,762	418.86	166,953			36,361		461			(14,080)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	11/29/2024	12,996	5,387,815	414.58	159,069			35,446		910			(13,329)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/02/2024	7,789	3,184,832	408.87	112,946			25,410		1,413			(9,438)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/07/2021	12/06/2024	7,343	3,031,864	412.89	94,872			21,613		748			(7,899)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/29/2024	76,927	23,432,043	304.6	984,669			220,435		538,151			(82,891)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/02/2024	22,574	6,941,041	307.48	260,052			58,776		122,730			(21,831)				03
DEC 24 JPMorgan MOZAIC 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			97,681		220,768			(36,134)				03
DEC 24 JPMorgan MOZAIC 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			108,036		252,489			(39,803)				03
NOV 24 JPMorgan MOZAIC2 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			220,967		17,242			(83,091)				03
DEC 24 JPMorgan MOZAIC 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			200,608		389,409			(73,314)				03
DEC 24 JPMorgan MOZAIC2 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			28,775		2,009			(10,688)				03
DEC 24 JPMorgan MOZAIC 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			104,195		214,625			(38,079)				03
DEC 24 JPMorgan MOZAIC2 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			209,899		20,610			(77,646)				03
DEC 24 JPMorgan MOZAIC 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			64,764		119,526			(23,387)				03
DEC 24 JPMorgan MOZAIC2 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			94,113		8,899			(34,673)				03
DEC 24 JPMorgan MOZAIC2 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			143,181		11,653			(52,327)				03
DEC 24 JPMorgan MOZAIC2 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			113,432		6,616			(41,455)				03
DEC 24 JPMorgan MOZAIC2 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			10,604		328			(3,875)				03
DEC 24 JPMorgan MOZAIC2 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			2,887		105			(1,043)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 NYSE 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		17,417		57			(6,745)				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		12,432		124			(4,734)				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		44,271		364			(16,647)				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		13,323		128			(4,949)				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		11,235		89			(4,156)				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		41,012		274			(14,988)				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		18,307		95			(6,611)				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		24,685		134			(8,775)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218		15,846		487			(6,136)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537		16,349		499			(6,225)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	11/27/2024	13,267	5,811,685	438.06	154,903		34,551		1,511			(13,101)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611		26,285		915			(9,723)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492		14,112		440			(5,157)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036		30,072		630			(10,990)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369		15,836		514			(5,718)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811		28,791		709			(10,234)				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		71,849		65,983			(25,540)				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		14,858		9,363			(5,282)				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		71,963		66,897			(25,187)				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		46,323		46,854			(16,151)				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		27,488		32,437			(9,547)				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		76,492		79,295			(26,467)				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		15,344		14,089			(6,124)				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		17,432		17,297			(6,779)				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		33,131		37,134			(12,562)				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		55,020		67,802			(20,689)				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		55,501		69,408			(20,531)				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		43,911		60,551			(16,178)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/22/2021	12/06/2024	14,366	4,839,271	336.85	184,489		42,733		47,815			(15,617)				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		53,800		52,770			(19,662)				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		62,677		65,568			(22,544)				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		47,501		55,960			(17,018)				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		42,631		46,999			(15,213)				03
DEC 24 NYSE Zebra2 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		37,975		39,030			(13,499)				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		29,174		104			(10,370)				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		23,094		90			(8,114)				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		20,217		61			(7,076)				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		52,458		206			(18,151)				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		28,758		105			(9,838)				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		27,384		111			(9,229)				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		59,382		93,997			(20,014)				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		98,251		174,063			(35,339)				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		88,984		152,473			(31,880)				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		206,625		362,220			(73,449)				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		98,806		188,240			(35,122)				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		73,266		119,702			(25,742)				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		131,880		222,386			(46,158)				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		138,928		234,755			(48,439)				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		307,093		506,735			(106,257)				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		79,020		132,401			(26,633)				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		173,543		10,712			(62,421)				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		110,315		6,930			(39,522)				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		121,822		8,562			(43,474)				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		291,171		21,758			(103,502)				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		14,988		877			(5,328)				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		7,949		703			(2,793)				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		261,200		21,417			(91,420)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			41,538	16,840,087	405.41	672,922			162,023		14,615			(56,491)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			17,270	7,036,944	407.46	264,235			63,806		4,616			(22,162)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			19,268	7,816,326	405.66	310,218			75,126		6,670			(25,994)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			34,473	14,035,884	407.16	531,913			128,815		9,703			(44,571)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			6,060	2,495,068	411.72	81,993			19,857		881			(6,871)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			39,009	15,903,205	407.68	595,278			147,049		10,921			(49,561)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			45,717	18,621,730	407.33	704,492			174,028		13,430			(58,654)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/28/2021	12/13/2024	11,590	5,146,557	444.04	99,929			23,731		743			(8,436)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/28/2021	12/17/2024	9,358	4,157,826	444.3	80,217			19,276		615			(6,747)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/28/2021	12/20/2024	19,692	8,710,940	442.36	180,593			43,775		1,747			(15,147)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/28/2021	12/27/2024	9,600	4,243,481	442.05	89,393			22,103		974			(7,449)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			52,652	21,523,244	408.78	642,886			160,573		12,647			(54,119)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			5,352	2,206,164	412.23	58,763			14,677		782			(4,947)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			48,237	19,673,607	407.85	607,308			153,366		13,697			(50,936)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			27,962	11,383,577	407.11	360,150			91,446		8,938			(30,151)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			29,120	11,852,834	407.04	376,225			95,785		9,480			(31,467)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			32,071	13,089,811	408.15	400,568			101,983		8,987			(33,503)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			4,082	1,693,757	414.98	41,264			10,506		429			(3,451)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA			6,536	2,649,116	405.34	88,949			22,828		2,730			(7,419)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	12/27/2024	17,105	5,477,224	320.21	92,457			23,136		60			(7,798)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	12/30/2024	7,438	2,354,698	316.59	49,028			12,370		79			(4,123)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	12/31/2024	6,181	1,988,303	321.66	30,898			7,817		15			(2,596)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	01/03/2025	15,873	5,075,433	319.75	88,466			22,565		74			(7,413)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	01/03/2025	9,848	3,114,608	316.27	66,187			16,882		123			(5,546)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	01/06/2025	9,152	2,878,086	314.46	67,687			17,404		195			(5,656)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	01/07/2025	5,121	1,642,477	320.76	27,067			6,978		19			(2,260)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		03
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	01/11/2022	01/10/2025	17,544	5,588,208	318.53	104,987			27,279		133			(8,741)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	01/11/2022	12/27/2024	9,125	4,036,221	442.33	61,485			15,400		893			(5,190)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 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		16,154		1,094			(5,385)				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		9,704		593			(3,235)				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		19,097		1,826			(6,366)				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		15,256		1,893			(4,958)				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		25,910		3,585			(8,302)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	12/27/2024	70,069	21,705,953	309.78	671,961		169,086		320,440			(56,988)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	12/27/2024	20,098	6,250,930	311.02	183,295		46,123		81,441			(15,545)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	12/30/2024	17,880	5,512,799	308.33	181,835		46,135		94,127			(15,378)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	12/31/2024	21,365	6,607,340	309.26	209,591		53,322		103,408			(17,709)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/03/2025	53,193	16,430,272	308.88	530,335		136,021		268,057			(44,686)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/03/2025	32,505	10,089,174	310.39	305,220		78,283		142,120			(25,718)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/06/2025	13,812	4,267,775	309	137,287		35,494		69,209			(11,536)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/07/2025	23,217	7,150,746	307.99	240,301		62,292		127,649			(20,173)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/08/2025	26,686	8,201,043	307.32	283,669		73,728		155,832			(23,792)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/10/2025	42,031	12,935,399	307.76	439,642		114,865		236,833			(36,805)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/10/2025	15,588	4,807,029	308.39	158,993		41,540		83,068			(13,310)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/14/2022	01/13/2025	15,781	4,907,582	310.98	145,659		38,352		66,520			(12,161)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/03/2025	2,926	1,190,878	406.95	36,199		9,336		964			(3,067)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/07/2025	39,316	15,862,637	403.47	540,982		141,017		20,983			(45,667)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/08/2025	27,178	10,975,360	403.83	370,167		96,744		13,970			(31,219)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/09/2025	19,208	7,744,112	403.18	266,985		69,960		10,780			(22,496)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/10/2025	65,113	26,353,698	404.74	864,045		227,002		30,293			(72,736)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/10/2025	3,013	1,246,154	413.58	30,432		7,995		422			(2,562)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/14/2025	50,712	20,509,113	404.42	681,068		180,781		25,319			(57,122)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/15/2025	32,729	13,248,437	404.79	434,971		115,752		15,720			(36,448)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/16/2025	21,716	8,798,229	405.15	285,565		76,186		10,042			(23,907)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/17/2025	39,922	16,148,232	404.49	535,759		143,296		20,193			(44,811)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/21/2022	01/17/2025	9,565	3,919,171	409.74	109,519		29,292		2,457			(9,160)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	2,334	950,778	407.36	28,732			7,685		821			(2,403)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/08/2025	7,696	2,598,159	337.6	89,255			23,327		26,002			(7,528)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/10/2025	43,576	14,787,451	339.35	473,616			124,428		124,296			(39,870)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/14/2025	36,653	12,410,282	338.59	411,026			109,102		114,158			(34,473)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/15/2025	14,288	4,840,927	338.8	159,070			42,331		43,705			(13,329)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/17/2025	12,720	4,303,858	338.36	144,168			38,560		40,838			(12,058)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/17/2025	17,850	6,040,349	338.4	202,008			54,030		57,084			(16,896)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/17/2025	5,022	1,714,280	341.35	50,770			13,579		11,900			(4,246)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/03/2024	6,623	2,242,405	338.58	72,271			17,046		18,191			(6,306)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/06/2024	8,058	2,713,327	336.71	94,648			22,531		27,209			(8,234)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/11/2024	6,280	2,121,685	337.87	70,787			17,107		19,084			(6,129)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/20/2024	19,408	6,564,208	338.22	217,188			53,887		58,416			(18,645)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/17/2024	7,965	2,686,841	337.35	91,941			22,616		25,992			(7,915)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/24/2024	22,289	7,538,342	338.21	250,194			62,784		67,962			(21,398)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/26/2024	18,768	6,350,476	338.36	209,757			52,931		56,677			(17,906)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/27/2024	32,330	11,030,782	341.19	323,987			81,984		72,512			(27,632)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/30/2024	6,908	2,381,101	344.67	60,378			15,405		10,533			(5,135)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	12/31/2024	18,215	6,182,949	339.45	195,860			50,108		49,894			(16,642)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/03/2025	32,836	11,166,433	340.07	345,465			89,100		85,080			(29,271)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/21/2022	01/07/2025	23,940	8,177,583	341.59	238,087			62,062		53,461			(20,098)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/06/2024	7,613	3,195,877	419.77	52,380			12,481		245			(4,561)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/10/2024	7,994	3,350,214	419.09	56,598			13,650		309			(4,910)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/13/2024	15,556	6,431,711	413.45	134,094			32,631		1,591			(11,599)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/17/2024	9,117	3,792,519	415.97	72,391			17,824		659			(6,238)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/20/2024	11,774	4,904,014	416.51	91,955			22,837		813			(7,902)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	12/27/2024	24,418	10,174,390	416.67	190,707			48,303		1,808			(16,280)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/03/2025	13,723	5,655,794	412.15	125,562			32,415		2,191			(10,649)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/03/2025	3,134	1,305,747	416.59	24,699			6,376		258			(2,095)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/10/2025	13,814	5,648,382	408.89	141,178			37,125		3,734			(11,896)				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 Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/13/2025	11,330	4,649,972	410.4	110,584			29,305		2,564			(9,292)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/17/2025	14,490	5,952,795	410.83	139,825			37,433		3,211			(11,706)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2022	01/21/2025	7,268	3,004,062	413.35	64,754			17,509		1,182			(5,401)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828			23,643		3,598			(7,576)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825			9,261		2,059			(2,926)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225			37,574		7,505			(11,750)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756			12,384		3,323			(3,820)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2025	48,365	19,503,146	403.25	621,489			169,393		29,473			(52,077)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/23/2025	30,056	12,109,454	402.9	390,424			106,675		19,218			(32,685)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2025	33,046	13,215,562	399.91	469,258			128,528		30,033			(39,249)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/27/2025	3,018	1,213,691	402.14	40,201			11,091		2,165			(3,353)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/14/2025	15,821	4,858,830	307.11	161,376			43,113		94,867			(13,623)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/15/2025	26,635	8,201,780	307.93	263,422			70,555		149,007			(22,216)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/17/2025	34,608	10,667,524	308.24	338,119			91,020		188,917			(28,463)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/17/2025	16,044	4,929,300	307.24	163,166			43,923		95,499			(13,735)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/21/2025	21,097	6,473,859	306.86	218,144			59,311		130,421			(18,296)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2025	26,529	8,153,028	307.32	269,539			73,466		157,981			(22,586)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2025	57,672	17,750,733	307.79	576,139			157,803		330,781			(48,188)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/27/2025	12,439	3,853,973	309.84	114,684			31,641		59,844			(9,566)				03
JAN 25 JPMorgan MOZAIC2 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			147,108		32,161			(44,327)				03
JAN 25 JPMorgan MOZAIC2 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			141,739		31,631			(42,569)				03
JAN 25 JPMorgan MOZAIC2 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			83,994		18,763			(25,143)				03
JAN 25 JPMorgan MOZAIC2 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			90,905		17,376			(27,123)				03
JAN 25 JPMorgan MOZAIC2 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			119,668		21,943			(35,704)				03
FEB 25 JPMorgan MOZAIC2 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			7,563		963			(2,234)				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			20,509		20,145			(6,572)				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			12,554		9,262			(3,967)				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			24,798		26,493			(7,649)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/22/2025	14,646	4,900,202	334.58	180,430		49,497		67,566			(15,217)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/04/2022	01/24/2025	18,792	6,255,458	332.88	246,571		67,972		100,623			(20,757)				03
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		52,867		69,475			(16,198)				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		72,639		92,951			(21,888)				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		71,304		88,812			(21,415)				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		27,086		40,388			(8,108)				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		90,840		114,238			(27,103)				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		57,528		27,318			(16,779)				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		12,982		3,248			(3,964)				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		17,942		4,875			(5,479)				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		12,872		3,988			(3,931)				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		11,336		5,201			(3,427)				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		9,909		3,623			(2,966)				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		25,779		7,959			(7,692)				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		25,547		9,890			(7,622)				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		13,176		5,901			(3,880)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	01/28/2025	16,584	5,075,604	306.06	199,668		55,937		110,444			(16,855)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	01/29/2025	26,329	8,149,439	309.52	278,564		78,225		130,814			(23,493)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	01/31/2025	55,385	17,080,783	308.4	612,006		172,675		304,500			(51,519)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/03/2025	15,369	4,749,043	309	166,293		47,249		80,591			(13,960)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/04/2025	20,172	6,214,804	308.09	225,927		64,342		114,571			(18,949)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/05/2025	14,174	4,383,282	309.24	152,091		43,415		73,008			(12,744)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	34,503	10,717,303	310.62	351,585		100,822		157,594			(29,406)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/07/2025	11,591	3,600,739	310.66	117,877		33,803		52,749			(9,859)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/11/2022	02/10/2025	14,792	4,624,146	312.61	139,637		40,317		56,461			(11,647)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/31/2025	35,136	11,091,751	315.68	180,530		50,936		790			(15,197)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/04/2025	9,319	2,935,506	315.01	49,868		14,202		261			(4,182)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/07/2025	43,965	13,776,317	313.35	258,452		74,115		1,902			(21,617)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	02/10/2025	11,143	3,481,435	312.44	68,937		19,904		616			(5,750)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/10/2025	22,592	7,219,929	319.58	90,854		24,342		127			(7,800)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/13/2025	9,891	3,151,732	318.66	42,129		11,374		76			(3,607)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/17/2025	33,381	10,590,815	317.27	154,838		42,229		402			(13,206)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/21/2025	10,510	3,302,600	314.24	58,134		16,013		295			(4,940)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/24/2025	34,880	10,974,850	314.65	188,958		52,430		920			(16,010)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/27/2025	6,428	1,985,591	308.89	47,590		13,301		676			(4,021)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/11/2022	01/28/2025	8,856	2,755,095	311.1	58,415		16,365		574			(4,931)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/04/2025	46,236	18,519,898	400.55	558,995		159,345		41,639			(46,927)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/05/2025	25,308	10,135,059	400.47	306,985		87,710		23,122			(25,747)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/06/2025	21,978	8,757,158	398.45	283,517		81,191		25,116			(23,757)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/07/2025	33,254	13,324,401	400.69	401,039		115,110		29,975			(33,574)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/07/2025	43,802	17,480,753	399.09	554,527		159,165		46,987			(46,423)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/10/2025	4,772	1,898,799	397.94	62,651		18,105		5,869			(5,230)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/11/2025	41,987	16,699,330	397.73	555,063		160,770		53,033			(46,298)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/12/2025	28,477	11,345,946	398.42	369,066		107,137		33,633			(30,756)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/14/2022	02/13/2025	22,102	8,798,719	398.1	289,312		84,173		27,109			(24,087)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	01/22/2025	8,373	2,855,943	341.09	72,818		20,258		20,725			(6,228)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	01/31/2025	14,997	5,041,383	336.15	159,762		45,412		61,263			(13,549)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/04/2025	17,223	5,770,546	335.05	191,880		55,052		78,187			(16,213)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/06/2025	11,156	3,740,752	335.31	123,225		35,517		49,691			(10,392)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/07/2025	19,734	6,647,108	336.83	205,740		59,436		76,961			(17,336)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/12/2025	16,723	5,594,298	334.53	190,990		55,801		80,554			(16,019)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/11/2025	24,615	8,269,197	335.94	266,293		77,628		104,812			(22,355)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/13/2025	11,869	3,943,041	332.2	147,917		43,313		69,288			(12,394)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/18/2022	02/14/2025	12,603	4,217,279	334.62	143,634		42,152		60,442			(12,025)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/20/2025	18,881	7,509,892	397.74	254,899		76,212		24,828			(21,339)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/21/2025	52,906	21,039,272	397.67	716,352		214,642		70,381			(59,915)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/25/2022	02/24/2025	6,214	2,459,271	395.77	89,107		26,871		10,116			(7,432)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287		27,346		34,953			(7,875)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598		97,737		155,298			(27,451)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722		41,566		65,582			(11,603)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,487		54,382		86,671			(15,180)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612		21,294		37,593			(5,890)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/25/2022	02/14/2025	27,823	11,038,040	396.73	385,899		113,878		39,458			(32,485)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/25/2022	02/14/2025	5,992	2,416,341	403.27	68,128		20,104		4,214			(5,735)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/25/2022	02/19/2025	57,243	22,743,662	397.32	782,507		233,455		78,217			(65,569)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/18/2025	14,883	4,639,763	311.75	167,731		49,979		62,553			(14,081)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/19/2025	18,985	5,906,059	311.09	219,277		65,480		84,894			(18,391)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/21/2025	33,668	10,572,111	314.01	348,801		104,608		114,931			(29,200)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/21/2025	13,464	4,202,377	312.12	149,854		44,942		54,985			(12,545)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/25/2025	21,572	6,782,089	314.4	220,677		66,749		71,547			(18,407)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/26/2025	12,921	4,037,041	312.45	142,385		43,159		51,684			(11,865)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/11/2025	20,278	6,302,500	310.81	235,829		69,194		91,701			(19,926)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/12/2025	16,432	5,106,554	310.77	191,432		56,293		74,711			(16,160)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/14/2025	39,489	12,366,651	313.17	420,949		124,336		143,993			(35,469)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/28/2022	02/14/2025	15,333	4,774,095	311.36	174,950		51,675		66,279			(14,741)				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		38,489		18,537			(11,226)				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		30,921		15,452			(8,933)				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		19,601		11,013			(5,591)				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	20,480	8,571,068	418.5	201,790		59,713		35,718			(17,034)				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		26,337		16,312			(7,420)				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		62,118		38,588			(17,340)				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		8,993		4,711			(2,510)				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	1,928,548	418.57	45,559		13,806		8,369			(3,807)				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		29,064		16,790			(7,943)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/04/2022	03/03/2025	4,819	1,957,936	406.29	63,467		19,546		2,669			(5,294)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2022	02/25/2025	55,376	21,904,092	395.55	986,805			300,134		92,463			(82,764)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2022	02/26/2025	39,522	15,685,712	396.89	679,376			207,066		58,113			(56,927)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2022	02/27/2025	19,351	7,675,227	396.63	335,161			102,368		29,308			(28,059)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2022	02/28/2025	30,558	12,233,843	400.35	477,314			146,090		31,875			(39,922)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2022	02/28/2025	29,932	12,020,500	401.59	451,379			138,152		27,387			(37,753)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/24/2025	11,919	4,819,161	404.33	173,896			52,827		7,899			(14,612)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/28/2025	12,085	4,871,218	403.08	183,088			56,088		9,413			(15,327)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/28/2025	23,907	9,720,031	406.58	327,523			100,336		12,562			(27,419)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	03/04/2025	14,533	5,909,072	406.61	199,241			61,544		7,809			(16,619)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	01/24/2025	11,093	4,503,997	406.03	151,638			42,955		4,882			(13,117)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	01/28/2025	14,718	6,041,048	410.45	176,470			50,468		3,796			(15,207)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	01/31/2025	16,818	6,919,750	411.44	195,934			56,430		3,907			(16,837)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/07/2025	30,768	12,490,719	405.97	424,285			124,181		15,094			(36,219)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/11/2025	12,096	4,872,362	402.81	183,253			54,120		8,806			(15,585)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/14/2025	22,396	9,030,527	403.22	335,716			99,808		15,841			(28,472)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/07/2022	02/21/2025	12,650	5,031,090	397.73	221,872			66,973		16,725			(18,695)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			27,781		33,394			(7,975)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			30,010		39,736			(8,377)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			88,263		131,706			(24,339)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			42,581		62,922			(11,707)				03
FEB 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			90,910		133,594			(24,843)				03
MAR 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143			74,430		120,321			(20,039)				03
MAR 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277			87,986		115,468			(23,759)				03
MAR 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417			75,443		115,808			(20,192)				03
MAR 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	UBS AG	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840			40,820		65,546			(10,830)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/11/2022	03/07/2025	64,418	26,104,657	405.24	722,767			227,960		41,145			(61,013)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/11/2022	03/10/2025	1,698	697,585	410.82	15,978			5,070		580			(1,345)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/11/2022	03/04/2025	46,870	18,934,078	403.97	546,036			171,176		33,872			(46,223)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/11/2022	03/05/2025	36,378	14,645,990	402.61	441,988			138,840		30,644			(37,380)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 JPMorgan 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			58,034		12,574			(15,578)				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			74,025		3,071			(20,229)				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			17,342		792			(4,697)				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			28,661		832			(7,739)				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			116,678		5,281			(31,229)				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			54,114		3,080			(14,357)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/11/2025	14,951	4,630,628	309.73	106,963			33,913		1,956			(8,971)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/14/2025	38,807	12,000,162	309.23	285,362			91,011		5,746			(23,868)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	03/17/2025	30,738	9,523,297	309.82	219,611			70,453		4,152			(18,318)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	02/14/2025	56,336	17,562,742	311.75	357,016			107,442		3,798			(30,650)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	02/18/2025	8,890	2,754,423	309.83	62,557			18,990		946			(5,350)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	02/21/2025	32,490	10,105,243	311.03	214,926			65,666		2,755			(18,330)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/18/2022	02/25/2025	16,154	5,032,580	311.53	104,298			32,137		1,280			(8,862)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/07/2025	14,897	4,684,698	314.48	190,975			60,177		50,111			(16,106)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/11/2025	14,621	4,583,949	313.51	194,318			61,722		54,372			(16,328)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/14/2025	32,394	10,186,853	314.47	416,583			133,107		110,725			(34,907)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/17/2025	20,345	6,356,598	312.44	281,168			90,366		84,375			(23,495)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/21/2025	46,207	14,455,985	312.85	630,269			204,131		185,995			(52,474)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/14/2025	33,185	13,407,659	404.03	357,732			114,303		25,178			(29,976)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/18/2025	43,170	17,464,048	404.54	458,899			147,774		31,693			(38,312)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/19/2025	39,271	15,908,362	405.09	410,777			132,533		27,318			(34,263)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/20/2025	23,470	9,479,177	403.89	255,116			82,469		18,664			(21,260)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/21/2025	23,589	9,595,729	406.79	234,002			75,788		13,775			(19,482)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	02/28/2025	32,239	10,052,653	311.82	452,308			140,502		137,093			(38,396)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	02/28/2025	18,201	5,713,975	313.94	237,157			73,669		63,514			(20,132)				03
MAR 25 JPMorgan MOZAIC 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			111,573		99,006			(30,128)				03
MAR 25 JPMorgan MOZAIC 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			136,286		128,017			(36,477)				03
MAR 25 JPMorgan MOZAIC2 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			179,092		36,774			(47,376)				03
MAR 25 JPMorgan MOZAIC2 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			45,017		9,183			(11,874)				03

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

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MAR 25 JPMorgan MOZAIC2 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			115,458		23,308			(30,366)				03
MAR 25 JPMorgan MOZAIC2 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			79,540		14,630			(20,859)				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			50,693		45,365			(13,853)				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			28,053		26,166			(7,598)				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			24,862		21,047			(6,714)				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			39,281		37,745			(10,513)				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			48,178		54,414			(12,895)				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			52,092		58,223			(13,780)				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			78,497		88,998			(20,586)				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			53,929		61,672			(13,982)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	02/21/2025	10,035	3,328,523	331.7	144,923			44,655		61,616			(12,465)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/04/2025	9,024	3,013,926	333.98	120,964			38,134		47,042			(10,297)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/07/2025	10,754	3,567,695	331.74	156,155			49,527		67,071			(13,256)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/11/2025	26,760	8,904,360	332.75	375,902			120,177		155,341			(31,791)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/12/2025	13,653	4,508,713	330.23	209,232			67,024		95,831			(17,679)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/18/2025	14,112	4,737,845	335.72	179,101			58,046		65,335			(15,049)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/14/2025	27,745	9,189,378	331.21	411,621			132,375		181,636			(34,715)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/19/2025	10,550	3,528,732	334.49	139,969			45,451		54,051			(11,750)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/20/2025	11,864	3,947,293	332.7	167,695			54,559		69,983			(14,065)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/21/2025	20,223	6,791,001	335.8	256,337			83,557		93,472			(21,479)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/25/2025	12,691	4,273,635	336.74	155,846			51,186		54,666			(13,011)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/27/2025	16,085	5,401,567	335.82	204,402			67,385		74,985			(17,033)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/29/2022	03/28/2025	9,496	3,208,970	337.94	111,807			36,928		37,162			(9,309)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/21/2025	22,272	8,883,437	398.87	288,193			94,028		29,683			(24,171)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/24/2025	3,206	1,303,673	406.61	32,703			10,731		1,944			(2,735)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/25/2025	43,986	17,463,587	397.03	602,162			197,956		71,073			(50,318)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/26/2025	19,271	7,634,093	396.14	270,953			89,241		33,957			(22,621)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/27/2025	35,328	14,020,385	396.86	486,471			160,522		58,423			(40,576)				03

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SCHEDULE DB - PART A - SECTION 1

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MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/30/2022	03/28/2025	70,374	27,747,092	394.28	1,045,759			345,713		147,786			(87,147)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	04/01/2024	5,449	2,175,499	399.24	49,423								(6,195)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	03/07/2025	21,539	8,803,839	408.74	195,789			62,447		9,217			(16,714)				03
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			57,965		12,409			(15,378)				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			128,802		40,485			(33,778)				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			72,314		18,437			(18,748)				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			111,996		28,725			(28,790)				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			57,775		14,012			(14,686)				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			106,594		32,931			(26,870)				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			78,095		24,979			(19,470)				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			1,102		757			(301)				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			44,760		48,001			(11,506)				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			55,641		67,217			(14,303)				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			29,812		36,565			(7,599)				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			26,999		32,175			(6,863)				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			111,969		132,896			(28,225)				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			52,676		58,600			(13,133)				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			394					(8,956)				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			56,141		28,803			(14,432)				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			162,818		98,006			(41,043)				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			28,476		19,302			(7,178)				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			64,854		35,369			(16,169)				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			68,471		37,508			(16,932)				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			38,781		26,550			(9,590)				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			1,197					(27,241)				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			12,217		4,380			(3,054)				03
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	395.99	597,197			200,716		88,756			(50,041)				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			120,312		56,571			(29,914)				03

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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			118,535		51,830			(29,391)				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			232,437		100,263			(57,478)				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			99					(8,991)				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			108					(4,922)				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			110					(3,324)				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			1,039		95			(11,814)				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			344		32			(2,843)				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			68,703		95,660			(18,017)				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			57,993		65,032			(14,659)				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			64,855		68,746			(16,349)				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			58,664		56,754			(14,626)				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			63,590		70,198			(15,811)				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			119,148		121,708			(29,146)				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			162,156		158,411			(40,098)				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			67,114		67,464			(16,330)				03
APR 25 NYSE Zebra Edge 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			102,587		99,647			(24,895)				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			527					(6,850)				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			1,199					(12,124)				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			1,369		7			(11,321)				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			802					(6,634)				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			284,863		135,465			(69,684)				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			156,844		70,484			(38,265)				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			179,695		83,414			(43,723)				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			405,955		209,280			(98,512)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/04/2024	12,124	3,747,861	309.13	64,017			269					(8,148)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/11/2024	11,459	3,542,485	309.15	60,805			842					(7,664)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/12/2024	5,299	1,640,986	309.7	27,133			413					(3,415)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	03/18/2025	17,939	5,573,614	310.69	111,581			36,844		2,054			(9,552)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	03/21/2025	45,136	13,964,562	309.39	301,550			100,139		6,848			(25,742)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/25/2025	28,917	8,920,879	308.5	202,922		67,893		5,366			(17,258)				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		117,855		7,293			(29,709)				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		28,483		1,987			(7,121)				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		41,911		2,406			(10,449)				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		110,281		7,715			(27,271)				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		26,893		1,412			(6,596)				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		35,574		2,054			(8,702)				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		122,044		7,297			(29,616)				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		23,893		1,545			(5,752)				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		659		206			(5,448)				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		28,395		40,429			(7,022)				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		45,088		71,382			(11,150)				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		19,760		29,536			(4,847)				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		23,797		38,156			(5,821)				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		130,408		214,476			(31,646)				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		29,680		48,616			(7,145)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/20/2022	04/15/2024	10,934	4,258,243	389.46	129,455		2,503		64			(16,271)				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		1,783		12,221			(11,588)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2024	11,393	3,632,751	318.85	89,551		1,249		4			(11,366)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/17/2024	10,782	3,463,793	321.26	75,365		1,668		3			(9,486)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/19/2024	11,530	3,720,843	322.71	74,945		1,861		1			(9,407)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570		63,865		45,464			(15,665)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921		54,790		26,954			(13,403)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290		89,865		62,386			(21,807)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986		44,011		27,720			(10,680)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517		37,956		18,557			(9,211)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574		62,561		39,818			(15,061)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2024	1,805	713,308	395.2	16,280		316					(2,055)				03

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APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/16/2024	4,601	1,816,810	394.89	42,051			874					(5,300)				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			2,115		13			(12,027)				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			966		6			(5,170)				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			917		40			(4,634)				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			819					(4,141)				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			14,724		6,441			(3,545)				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			292,214		144,047			(70,162)				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			174,110		86,893			(41,695)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/15/2025	15,847	5,084,905	320.88	155,140			54,142		31,010			(13,000)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	36,739	11,749,030	319.8	375,102			131,355		80,772			(31,373)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/21/2022	04/17/2025	10,883	3,513,725	322.85	98,931			34,644		17,381			(8,275)				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			387,734		206,543			(92,608)				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			6,236		2,727			(1,490)				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									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									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		2							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			830		1			(4,195)				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			2,095		117			(8,667)				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			6,633		455			(26,245)				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			1,002		252			(3,801)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/26/2024	2,110	809,783	383.84	26,371			909		881			(3,310)				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			546		18			(1,987)				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			7,144		4,402			(1,689)				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			446,568		299,984			(105,279)				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			198,713		134,576			(46,726)				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			104,090		74,378			(24,413)				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			336,801		236,251			(78,789)				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			2,983		153			(15,083)				03

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APR 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/26/2024	7,622	2,562,968	336.25	62,368		2,151		3,529			(7,828)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505		45,412		53,723			(11,322)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503		60,524		71,758			(14,687)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610		87,676		105,299			(21,051)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103		69,351		83,985			(16,608)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175		133,288		163,116			(31,835)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205		65,334		86,051			(15,323)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298		115,621		145,155			(27,258)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300		76,193		97,307			(17,824)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/19/2024	10,485	3,223,993	307.49	49,715		1,248					(6,310)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/25/2024	12,205	3,779,153	309.64	50,119		1,664					(6,308)				03
APR 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/26/2024	6,756	2,077,187	307.48	32,268		1,114					(4,056)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017		113,953		10,063			(27,217)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165		49,865		3,800			(11,756)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266		103,066		9,753			(24,110)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436		25,308		2,292			(5,875)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/19/2024	2,818	1,128,669	400.52	17,996		452		2,135			(2,287)				03
APR 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/26/2024	4,903	1,956,832	399.11	33,636		1,163		7,030			(4,234)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701		94,526		198,769			(22,577)				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		18,699		42,187			(4,466)				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		24,386		54,396			(5,749)				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		70,253		155,206			(16,434)				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		12,646		27,312			(2,936)				03
MOZA1C2 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		2,825		190			(8,033)				03
MAY 24 JPMorgan MOZA1C2 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		2,778		735			(7,023)				03
MAY 24 JPMorgan MOZA1C2 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		1,803		547			(4,433)				03
APR 25 JPMorgan MOZA1C2 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		11,945		7,292			(2,773)				03
APR 25 JPMorgan MOZA1C2 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		228,321		182,731			(52,868)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576			157,446		127,656			(36,364)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801			126,866		98,867			(29,227)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912			327,843		270,083			(75,338)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794			10,906		6,934			(2,487)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871			237,166		207,497			(53,955)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245			120,537		99,584			(27,354)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462			101,314		83,966			(22,934)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	2,899	1,132,490	390.67	23,046			805		60			(2,929)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/30/2024	6,412	2,501,446	390.1	52,453			2,113		277			(6,629)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/01/2024	6,153	2,384,999	387.62	55,992			2,330		838			(7,067)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2024	3,438	1,335,318	388.36	30,361			1,304		374			(3,827)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792			78,614		81,610			(18,065)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639			50,017		49,236			(11,407)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660			52,304		49,780			(11,899)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2024	12,555	4,015,557	319.85	68,045			2,284		81			(8,660)				03
APR 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	10,245	3,252,660	317.49	63,314			2,211		358			(8,047)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/03/2024	11,577	3,679,562	317.83	70,736			3,131		650			(8,903)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/08/2024	5,245	1,648,351	314.25	38,868			1,975		1,902			(4,859)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/22/2025	33,015	10,575,400	320.32	259,169			92,887		69,816			(21,898)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2025	43,017	13,639,799	317.08	385,001			138,672		125,852			(32,440)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/28/2025	20,023	6,329,798	316.13	186,412			67,473		64,417			(15,663)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	20,440	6,462,936	316.19	189,888			68,843		65,533			(15,941)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	30,717	9,735,763	316.95	277,375			101,049		92,367			(23,221)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/07/2025	16,824	6,678,720	396.98	151,583			52,954		28,653			(12,989)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/11/2025	31,286	12,412,613	396.75	284,700			100,152		55,178			(24,304)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/17/2025	26,924	10,709,548	397.77	237,739			84,495		44,210			(20,181)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/22/2025	16,348	6,455,013	394.86	159,716			57,243		35,331			(13,495)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/25/2025	25,183	9,930,129	394.32	250,822			90,342		57,503			(21,134)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/26/2024	13,460	5,290,583	393.05	96,376			3,365		73			(12,249)				03

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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	15,186	5,959,314	392.42	161,276			58,470		41,084			(13,539)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2024	5,873	2,270,555	386.59	55,972			2,698		1,565			(7,016)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	20,175	7,829,394	388.08	246,131			89,667		77,212			(20,605)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	03/28/2025	930	377,582	405.91	6,074			2,084		622			(525)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	15,312	5,942,248	388.07	187,270			68,660		59,148			(15,620)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/04/2025	17,903	7,191,153	401.68	136,777			47,530		19,220			(11,753)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/12/2024	13,692	5,429,251	396.54	82,423			1,292					(10,684)				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			154		188			(560)				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			4,719		20,363			(11,607)				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			3,670		19,909			(7,591)				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			41,598		56,227			(9,988)				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			43,958		66,032			(10,336)				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			120,377		185,475			(27,873)				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			66,432		110,321			(15,344)				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			135,041		222,133			(31,032)				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			84,539		140,783			(19,233)				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			56,651		94,739			(12,824)				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			96,425		165,039			(21,773)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467			65,085		113,474			(14,552)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425			92,586		152,341			(20,600)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052			217,804		168,576			(48,460)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/09/2024	4,647	1,797,676	386.83	48,191			2,536		1,317			(6,074)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/10/2024	2,947	1,135,764	385.44	32,325			1,744		1,339			(4,069)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/10/2024	6,968	2,701,730	387.75	69,747			3,762		1,529			(8,779)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/13/2024	2,756	1,058,340	383.96	32,112			1,858		2,080			(4,025)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/14/2024	5,945	2,299,712	386.83	61,888			3,660		2,074			(7,747)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/15/2024	5,169	2,008,450	388.58	50,188			3,033		1,093			(6,274)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088			381,900		339,217			(86,236)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931			301,400		246,325			(67,389)				03

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MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992			226,415		178,538			(50,499)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/17/2022	05/15/2024	5,205	1,691,043	324.89	61,356			3,713		38,345			(7,680)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/17/2022	05/15/2024	10,990	4,200,000	382.16	134,300			8,128		13,502			(16,811)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/09/2024	18,915	5,695,538	301.11	126,729			6,726		5			(16,107)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/17/2024	16,464	4,948,672	300.57	114,701			7,288		20			(14,417)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085			46,267		6,923			(10,713)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130			141,266		32,939			(32,463)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005			91,653		22,503			(20,851)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420			214,518		57,961			(48,440)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384			92,422		22,423			(20,664)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/16/2025	62,303	18,789,453	301.58	502,735			189,450		48,563			(42,049)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/19/2025	22,920	6,904,964	301.26	188,200			71,243		18,935			(15,698)				03
MAY 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/17/2024	10,250	3,974,310	387.75	110,850			7,053		94,545			(13,952)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	04/28/2025	9,809	3,953,548	403.04	75,001			27,503		61,317			(6,385)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/02/2025	33,145	12,929,436	390.09	400,617			147,851		405,995			(33,976)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/02/2025	18,304	7,174,440	391.96	207,846			76,707		205,468			(17,627)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/09/2025	28,778	11,175,726	388.34	369,529			137,889		383,325			(31,136)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/13/2025	16,381	6,406,204	391.07	192,661			72,337		193,516			(16,174)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/20/2022	05/19/2025	39,198	15,285,792	389.96	479,553			181,702		489,317			(40,036)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2024	2,742	1,054,419	384.52	32,824			2,049		1,939			(4,143)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2024	4,346	1,667,422	383.64	53,851			3,431		3,926			(6,787)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2024	2,288	906,148	396.12	17,042			1,086		34			(2,148)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2024	8,505	3,289,943	386.81	93,559			6,443		3,791			(11,727)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2024	2,717	1,069,202	393.5	22,743			1,566		148			(2,851)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2024	3,623	1,399,382	386.24	40,760			2,859		1,934			(5,102)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2024	3,359	1,302,184	387.67	35,740			2,553		1,261			(4,467)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2024	837	330,571	394.98	6,587			470		30			(823)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/19/2025	10,762	3,386,883	314.7	112,788			42,775		40,915			(9,425)				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 Quarter-end (b)
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2025	45,526	17,529,617	385.05	685,160			258,670		222,692			(57,412)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/20/2025	11,027	3,412,154	309.45	140,037			53,188		64,232			(11,691)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/20/2025	13,642	4,383,346	321.31	110,638			42,022		28,174			(9,237)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2025	20,019	6,200,768	309.75	251,834			96,079		114,348			(20,967)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2025	15,184	4,888,228	321.94	120,255			45,879		29,679			(10,012)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2025	31,135	12,191,986	391.59	385,446			145,518		93,932			(32,298)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/16/2025	2,409	970,586	402.91	20,693			7,812		2,745			(1,734)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/20/2025	32,297	12,428,332	384.81	490,596			186,337		161,736			(40,958)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/20/2025	25,713	10,070,917	391.67	318,067			120,807		77,848			(26,554)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2025	10,114	3,903,161	385.93	148,772			56,591		46,931			(12,409)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/21/2025	11,209	4,382,397	390.98	141,679			53,892		35,880			(11,817)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2025	12,769	4,911,274	384.62	195,113			74,329		64,974			(16,259)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/10/2024	14,357	4,534,382	315.82	104,666			5,709		3,089			(13,321)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2025	13,896	5,440,145	391.49	173,005			65,907		42,852			(14,417)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/22/2025	2,264	915,710	404.41	18,567			7,073		2,295			(1,547)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/17/2024	13,802	4,369,420	316.59	97,301			6,199		2,980			(12,264)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/24/2022	05/23/2025	19,525	7,532,852	385.81	288,381			110,023		91,654			(24,010)				03
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			6,024		3,739			(10,543)				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			66,690		39,153			(14,553)				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			81,953		106,527			(18,506)				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			73,141		54,704			(16,516)				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			52,161		53,197			(11,691)				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			45,635		39,336			(10,203)				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			74,002		93,241			(16,425)				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			137,426		98,171			(30,502)				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		135							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		238							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			8,740		48,760			(15,907)				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			9,376		50,348			(14,710)				03

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MAY 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/31/2024	3,398	1,131,943	333.09	26,968		2,223		7,581			(3,371)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/01/2025	12,755	4,253,662	333.49	130,079		48,336		74,982			(11,136)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/09/2025	12,769	4,217,718	330.31	147,819		55,622		94,709			(12,560)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/14/2025	13,071	4,301,427	329.09	158,786		60,209		105,602			(13,429)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/16/2025	28,485	9,396,691	329.88	336,432		127,957		218,880			(28,400)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/20/2025	14,730	4,843,523	328.81	181,392		69,405		121,807			(15,256)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/20/2025	10,395	3,525,478	339.15	85,614		32,758		40,669			(7,200)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/22/2025	15,471	5,103,902	329.91	183,130		70,279		119,288			(15,373)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/23/2025	12,197	3,994,533	327.49	157,834		60,661		109,829			(13,238)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/28/2025	15,238	5,044,176	331.03	173,588		67,205		109,747			(14,492)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/28/2025	10,546	3,576,522	339.12	87,500		33,876		41,954			(7,305)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/01/2022	05/30/2025	17,599	5,875,609	333.86	180,240		69,983		104,458			(15,020)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/24/2024	5,651	2,195,302	388.45	57,080		4,196		1,767			(7,204)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/28/2024	3,788	1,495,326	394.79	29,506		2,320		198			(3,703)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2024	5,488	2,151,041	391.94	48,241		3,854		751			(6,047)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/31/2024	7,331	2,872,665	391.84	64,881		5,347		1,121			(8,110)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/23/2025	10,524	4,055,893	385.41	154,381		59,334		50,795			(12,948)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/23/2025	19,204	7,553,199	393.32	221,611		85,172		51,413			(18,587)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/27/2025	5,785	2,318,795	400.86	52,466		20,283		8,291			(4,384)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/28/2025	27,159	10,568,102	389.12	357,684		138,479		101,519			(29,862)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/28/2025	29,191	11,517,763	394.56	324,900		125,787		71,701			(27,125)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2025	9,094	3,511,199	386.11	131,041		50,807		42,243			(10,930)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/29/2025	18,241	7,201,649	394.8	201,748		78,221		44,052			(16,828)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/30/2025	20,204	7,789,614	385.55	295,987		114,925		97,728			(24,666)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/30/2025	33,596	13,232,264	393.87	382,653		148,576		87,651			(31,888)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/01/2022	05/30/2025	4,743	1,934,501	407.88	33,959		13,185		3,562			(2,830)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2022	05/17/2024	7,771	2,986,825	384.34	94,344		6,121		5,904			(12,109)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2022	05/24/2024	11,076	4,297,447	388.01	117,069		8,666		3,913			(14,879)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2022	06/03/2024	4,494	1,741,200	387.48	48,891		4,243		2,404			(6,128)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/09/2025	21,968	8,445,108	384.43	336,548			127,231		110,884			(28,730)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/12/2025	9,451	3,651,486	386.37	136,941			52,010		41,828			(11,657)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/13/2025	5,974	2,307,009	386.16	87,164			33,155		26,890			(7,413)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/16/2025	35,737	13,806,453	386.33	519,265			198,415		159,749			(44,038)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/19/2025	8,900	3,427,476	385.12	134,119			51,479		43,551			(11,343)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/20/2025	6,786	2,626,754	387.07	96,636			37,147		28,990			(8,165)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/23/2025	49,617	19,254,354	388.06	686,699			285,142		198,383			(57,861)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/27/2025	5,840	2,274,875	389.56	77,433			30,073		21,086			(6,500)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/30/2025	29,124	11,315,963	388.55	398,702			155,519		113,927			(33,378)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	06/02/2025	5,941	2,313,291	389.38	79,431			31,116		22,009			(6,631)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	06/03/2025	7,512	2,910,583	387.48	106,289			41,697		31,978			(8,866)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/06/2022	06/03/2024	12,930	5,036,932	389.55	129,512			11,254		105,155			(16,256)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/06/2022	05/23/2025	58,831	22,995,316	390.87	690,165			266,728		706,692			(58,207)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/06/2022	05/30/2025	42,785	16,755,120	391.61	491,337			191,830		499,689			(41,171)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/06/2022	06/03/2025	28,619	11,156,827	389.84	349,114			137,083		363,068			(29,146)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/24/2024	9,046	2,879,935	318.36	60,247			4,491		1,345			(7,711)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/31/2024	7,324	2,311,541	315.62	56,540			4,725		3,378			(7,166)				03
MAY 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/31/2024	9,917	3,166,629	319.31	63,271			5,287		1,378			(8,019)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2024	10,617	3,351,031	315.63	82,281			7,501		5,595			(10,342)				03
JUN 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/07/2024	2,523	804,788	318.93	16,528			1,527		507			(2,075)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/23/2025	12,566	3,888,224	309.42	162,858			63,174		73,600			(13,786)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/23/2025	13,994	4,495,476	321.25	116,148			45,055		29,294			(9,832)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/27/2025	10,528	3,264,222	310.04	133,711			52,171		59,124			(11,277)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/27/2025	11,500	3,700,856	321.82	93,608			36,524		23,003			(7,895)				03
MAY 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/31/2024	7,167	2,774,865	387.16	72,604			6,067		3,848			(9,202)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2024	4,344	1,681,549	387.13	44,218			3,975		2,641			(5,566)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2024	5,282	2,052,894	388.66	50,549			4,608		2,289			(6,353)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/07/2024	5,547	2,163,467	390.01	50,258			4,645		1,766			(6,308)				03

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JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/07/2024	4,078	1,614,116	385.83	28,830			2,664		252			(3,619)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	27,218	10,545,747	387.46	361,722			142,557		116,036			(30,310)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	21,485	8,459,200	393.72	235,264			92,719		57,316			(19,714)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	9,410	3,642,327	387.06	126,662			49,989		41,342			(10,604)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	10,647	4,181,440	392.75	120,306			47,481		30,716			(10,072)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	14,014	4,342,864	309.9	178,956			70,127		79,808			(15,051)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	16,273	5,236,004	321.76	132,950			52,099		32,999			(11,182)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/02/2025	8,631	2,711,352	314.14	94,682			37,262		35,224			(7,941)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,397	2,633,980	313.69	93,708			36,931		35,627			(7,852)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,185	2,656,495	324.57	59,830			23,579		12,641			(5,013)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,521	6,988,516	310.31	284,216			112,486		125,367			(23,750)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	27,682	8,929,731	322.58	219,797			86,990		52,741			(18,367)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	5,254	2,137,384	406.79	37,200			14,682		4,487			(3,114)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			40,051		34,926			(8,476)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			33,132		21,085			(7,012)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			120,570		102,399			(25,457)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	30,241	11,936,225	394.7	321,465			127,228		75,195			(26,863)				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			4,377		15			(7,515)				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			3,517		27			(5,335)				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			3,628		11			(5,503)				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			3,868		59			(5,333)				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			1,725		34			(2,344)				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			16,255		4,760			(3,735)				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			15,995		4,554			(3,676)				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			18,911		6,390			(4,157)				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			32,455		9,672			(7,134)				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			59,800		23,133			(13,050)				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			164,835		45,208			(35,971)				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			16,800		4,576			(3,631)				03

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MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/30/2025	18,846	5,579,168	299.21	134,880		52,904		21,285			(11,354)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283		131,116		37,888			(28,140)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049		23,654		7,367			(5,041)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965		23,621		6,913			(5,034)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351		18,678		7,897			(3,971)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686		83,109		26,258			(17,670)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427		81,774		35,938			(17,266)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453		103,572		34,215			(21,868)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160		21,147		9,669			(4,434)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287		51,430		19,470			(10,784)				03
MAY 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/10/2022	05/17/2024	6,180	1,856,557	300.42	32,544		2,129		9			(4,213)				03
APR 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/14/2022	04/22/2024	11,574	1,207,534	104.33	14,815		460		39,491			(1,994)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591		9,681		59,792			(2,349)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891		9,522		56,167			(2,274)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258		13,702		78,853			(3,273)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901		10,346		59,915			(2,439)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	06/16/2022	06/14/2024	8,275	3,062,797	370.11	99,884		10,209		73,406			(12,554)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/16/2022	06/14/2024	4,374	1,403,012	320.75	45,721		4,673		49,472			(5,747)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082		44,576		255,491			(9,325)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120		12,392		75,193			(2,906)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054		87,864		501,103			(18,255)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847		12,369		74,909			(2,871)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130		10,593		63,026			(2,459)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996		70,483		431,473			(16,197)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919		26,496		162,938			(6,089)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/09/2025	48,784	4,970,143	101.88	114,497		43,861		266,763			(9,904)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/13/2025	35,404	3,607,293	101.89	83,093		32,025		193,330			(7,160)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/16/2025	65,235	6,666,338	102.19	146,778		56,826		340,929			(12,613)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/19/2025	43,973	4,501,025	102.36	96,608		37,570		224,142			(8,278)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 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		32,660		194,556			(7,179)				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		2,168		113,172			(5,059)				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		127,243		753,407			(27,768)				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		84,677		494,294			(18,174)				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		69,974		405,348			(14,878)				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		4,805		185,380			(8,249)				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		67,516		389,369			(14,255)				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		5,134		159,352			(7,078)				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		62,446		360,028			(13,185)				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		2,703		75,340			(3,325)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.06/22/2022	.06/06/2024	7,016	1,392,078	198.41	24,065		24,065		278							03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.06/22/2022	.06/21/2024	14,171	2,734,306	192.95	76,524		76,524		9,774							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		193,749		112,544			(39,621)				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		72,517		38,703			(14,730)				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		53,822		27,241			(10,908)				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		118,560		64,269			(23,869)				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		210					(361)				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		6,678		969			(8,324)				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		5,867		1,963			(6,934)				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		10,690		2,101			(11,181)				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		10,684		3,280			(2,455)				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		91,397		43,871			(19,120)				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		203,294		126,381			(42,237)				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		72,104		44,970			(14,879)				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		64,783		38,535			(13,338)				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		105,183		405,049			(22,004)				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		150,888		592,107			(31,349)				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		48,366		190,271			(9,980)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 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		56,258		220,318			(11,583)				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		163,333		635,247			(33,401)				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		40,692		157,417			(8,266)				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		47,737		183,897			(9,675)				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		85,389		327,570			(17,191)				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		191		5,968			(561)				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		2,972		44,276			(3,864)				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		5,217		85,368			(6,165)				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		3,449		51,624			(3,736)				03
JUN 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	06/27/2024	317	120,612	380.42	3,032		363		5,115			(380)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	05/02/2025	16,232	6,360,196	391.83	122,971		47,004		183,336			(10,801)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	05/19/2025	1,364	532,925	390.63	10,948		4,294		16,522			(946)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	06/02/2025	219	85,466	391.06	1,742		697		2,624			(149)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	06/06/2025	43,201	16,779,770	388.41	380,879		153,276		584,310			(32,362)				03
APR 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2022	04/19/2024	4,910	803,991	163.73	21,802		602		47,467			(3,043)				03
MAY 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2022	05/31/2024	5,019	804,251	160.25	27,703		2,395		70,857			(3,633)				03
JUL 24 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/05/2022	07/01/2024	6,917	1,097,251	158.64	42,675		5,357		113,568			(5,357)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808		46,947		302,736			(9,369)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749		167,856		1,064,882			(33,351)				03
JUN 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/28/2024	25,053	2,533,869	101.14	45,722		5,604		161,033			(5,795)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	07/05/2024	2,105	209,101	99.35	5,262		689		17,196			(660)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634		38,967		261,023			(8,041)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717		19,675		131,960			(4,051)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257		111,046		740,238			(22,708)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977		39,887		261,784			(8,102)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049		41,633		274,126			(8,438)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750		156,968		1,030,495			(31,602)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2022	06/30/2025	52,430	5,287,026	100.84	121,113			50,789		329,111			(10,158)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/03/2025	42,810	12,834,417	299.8	299,165			126,051		50,140			(25,045)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	06/27/2025	25,900	7,706,974	297.57	202,648			84,733		39,575			(17,059)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/01/2025	15,116	4,532,871	299.87	105,138			44,187		17,447			(8,818)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/03/2025	13,051	3,869,894	296.53	107,964			45,490		22,964			(9,038)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	06/30/2025	11,803	3,529,403	299.03	85,764			35,999		15,136			(7,200)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	06/27/2025	10,934	3,216,581	294.17	101,398			42,398		25,002			(8,536)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/05/2024	10,542	3,144,184	298.25	64,315			8,439		840			(8,084)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	06/30/2025	7,447	2,200,686	295.5	64,785			27,193		14,706			(5,439)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/01/2025	7,281	2,172,054	298.33	54,895			23,071		10,229			(4,604)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/07/2025	11,554	3,451,618	298.74	85,520			36,215		15,671			(7,133)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2022	07/07/2025	7,191	2,124,351	295.43	62,942			26,654		14,533			(5,250)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/07/2024	4,930	1,912,858	387.98	26,673			2,571		2,574			(3,492)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/13/2024	4,526	1,726,648	381.46	33,496			3,488		9,494			(4,348)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/24/2024	4,822	1,799,367	373.13	51,551			6,082		32,461			(6,589)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/28/2024	4,984	1,874,509	376.1	47,249			5,807		24,439			(6,005)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/08/2024	3,936	1,469,403	373.36	42,072			5,679		26,769			(5,273)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/06/2025	30,011	11,638,105	387.79	255,397			103,943		125,647			(21,946)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/09/2025	8,466	3,283,450	387.84	72,046			29,442		35,521			(6,173)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/10/2025	8,847	3,401,283	384.47	84,663			34,646		46,856			(7,248)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/13/2025	15,580	5,809,982	372.92	216,714			89,044		164,628			(18,500)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/13/2025	9,046	3,423,915	378.49	105,660			43,414		69,997			(9,020)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/16/2025	5,655	2,114,741	373.99	76,223			31,445		56,571			(6,489)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623			30,826		54,159			(6,346)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570			113,456		198,811			(23,201)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972			44,539		78,506			(9,047)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901			35,395		63,167			(7,174)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621			132,512		231,221			(26,678)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893			52,471		89,756			(10,494)				03

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JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031			60,589		103,358			(12,091)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426			68,500		121,492			(13,610)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679			68,952		119,698			(13,581)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898			69,555		124,326			(13,671)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/08/2024	5,365	2,039,958	380.27	55,983			7,567		87,687			(7,027)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294			98,566		351,520			(19,844)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978			119,838		423,741			(23,968)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073			57,294		201,683			(11,434)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551			154,729		542,830			(30,743)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368			38,762		136,134			(7,635)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893			65,369		228,149			(12,848)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Index	UBS AG	07/18/2022	07/15/2024	10,727	3,456,422	322.22	120,732			17,461		109,492			(15,133)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2022	07/15/2024	11,613	4,295,702	369.91	138,309			20,031		109,303			(17,360)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974			133,455		53,189			(25,675)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700			96,817		48,407			(18,627)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984			45,804		16,959			(8,757)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050			31,435		14,308			(6,010)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816			27,211		10,462			(5,268)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566			29,268		13,102			(5,667)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063			168,580		64,068			(32,920)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733			52,236		20,890			(10,135)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584			42,771		16,936			(8,406)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382			44,135		21,310			(8,619)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/19/2024	9,646	2,870,740	297.61	70,901			10,674		1,374			(8,912)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/08/2024	9,473	2,816,125	297.28	70,547			9,697		1,175			(9,004)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/12/2024	8,384	2,492,580	297.29	62,560			8,900		1,140			(7,940)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010			29,210		13,344			(5,741)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626			30,989		15,545			(6,013)				03

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JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/18/2025	101,795	10,212,044	100.32	251,942			109,631		680,639			(21,092)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/18/2025	50,830	5,057,579	99.5	141,104			61,400		374,592			(11,813)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/15/2025	36,141	3,615,552	100.04	92,955			40,303		250,146			(7,803)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/15/2025	25,177	2,513,691	99.84	66,594			28,874		178,458			(5,590)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/11/2025	167,692	16,826,253	100.34	412,859			178,141		1,119,428			(34,787)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/11/2025	47,065	4,684,428	99.53	129,854			56,029		346,014			(10,941)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/07/2025	34,407	3,445,894	100.15	86,879			37,303		235,247			(7,348)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/14/2025	32,373	3,220,819	99.49	89,868			38,918		239,043			(7,551)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/12/2024	28,969	2,890,231	99.77	66,484			9,471		224,213			(8,450)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/03/2025	28,158	2,803,714	99.57	77,041			32,915		206,280			(6,540)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/08/2025	24,816	2,490,753	100.37	60,724			26,105		165,139			(5,131)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/07/2025	24,707	2,461,800	99.64	67,005			28,770		179,483			(5,667)				03
JUL 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/19/2024	15,040	1,501,395	99.83	34,290			5,170		115,259			(4,316)				03
JUL 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/08/2024	10,762	2,094,513	194.63	61,448			61,448		5,209							03
JUL 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2022	07/25/2024	9,752	1,907,698	195.62	52,174			52,174		4,224							03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/11/2025	24,569	9,182,106	373.72	390,655			169,660		253,844			(33,131)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/14/2025	9,142	3,412,203	373.23	147,649			64,356		97,107			(12,487)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/15/2025	5,391	2,016,634	374.05	85,022			37,103		54,915			(7,184)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/18/2025	31,797	11,842,938	372.45	525,929			230,337		352,294			(44,314)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/21/2025	9,739	3,655,242	375.31	148,426			65,236		93,222			(12,472)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/22/2025	8,319	3,131,764	376.48	122,449			53,882		74,815			(10,279)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/25/2025	40,521	15,275,861	376.99	588,359			259,809		355,224			(49,255)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/28/2025	12,474	4,704,509	377.16	180,492			79,979		108,634			(15,069)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/29/2025	7,787	2,950,250	378.89	106,987			47,463		61,636			(8,924)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/05/2024	62	23,168	373.73	781			106		403			(101)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/11/2024	1,738	649,182	373.43	22,235			3,172		11,822			(2,858)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/12/2024	3,224	1,196,027	370.96	45,267			6,512		27,632			(5,810)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/18/2024	1,579	588,986	373	20,607			3,113		11,366			(2,623)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/19/2024	4,308	1,612,327	374.24	53,681			8,172		27,570			(6,823)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/22/2024	1,575	593,226	376.58	17,958			2,797		7,980			(2,273)				03
JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/26/2024	4,821	1,812,335	375.89	56,604			9,082		26,604			(7,124)				03
JUL 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/29/2024	859	325,947	379.29	8,834			1,448		3,294			(1,107)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	06/03/2025	1,234	480,154	389.23	11,781			4,872		4,630			(1,036)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/03/2025	803	300,982	374.92	12,283			5,282		7,736			(1,050)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/12/2024	3,401	1,292,608	380.02	45,150			6,505		55,712			(5,803)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/19/2024	1,820	692,465	380.49	23,823			3,632		29,071			(3,032)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/25/2024	1,691	647,923	383.18	20,036			3,196		23,021			(2,529)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/26/2024	1,407	539,963	383.78	16,296			2,618		18,441			(2,054)				03
JUL 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/29/2024	275	106,581	387.02	2,808			461		2,890			(353)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	06/30/2025	348	132,846	381.6	5,123			2,197		5,909			(439)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/08/2025	1,510	577,345	382.31	21,799			9,441		24,953			(1,856)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/11/2025	31,936	12,180,714	381.41	474,706			206,356		547,983			(40,297)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/14/2025	9,635	3,671,856	381.09	144,810			63,178		167,668			(12,258)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/15/2025	10,890	4,162,242	382.2	158,166			69,088		181,178			(13,377)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/18/2025	35,322	13,484,754	381.77	520,528			228,183		598,517			(43,900)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/22/2025	8,284	3,180,942	383.99	114,017			50,218		128,177			(9,580)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/25/2025	41,924	16,114,724	384.38	570,610			252,203		638,582			(47,814)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/28/2025	6,939	2,686,943	387.21	86,312			38,282		93,491			(7,213)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/01/2022	07/29/2025	8,217	3,182,589	387.32	101,884			45,240		110,211			(8,506)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440			32,790		190,081			(6,165)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257			71,798		411,356			(13,416)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062			120,994		697,935			(22,609)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/29/2025	23,432	7,084,308	302.33	173,115			77,224		21,354			(14,519)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	08/01/2025	24,045	7,173,436	298.34	217,251			97,244		36,513			(18,171)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	08/01/2025	37,402	11,285,161	301.73	285,378			127,738		37,203			(23,869)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	08/04/2025	9,488	2,832,083	298.48	85,272			38,298		14,276			(7,113)				03

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829		95,588		27,782			(17,752)				03
JUL 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/26/2024	7,666	2,292,281	299	55,384		8,960		795			(7,029)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/02/2024	8,984	2,690,825	299.5	63,250		10,746		919			(7,950)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	08/02/2024	4,092	1,232,803	301.29	25,764		4,377		225			(3,238)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097		39,866		14,362			(7,606)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/05/2022	07/25/2025	25,958	7,714,070	297.17	247,522		109,908		44,558			(20,837)				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		213,992		68,299			(40,569)				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		27,197		9,018			(5,124)				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		41,746		11,768			(7,865)				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		36,733		13,162			(6,906)				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		83,952		478,773			(15,591)				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		13,107		245,739			(9,697)				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		31,089		180,428			(5,931)				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		62,761		365,394			(11,973)				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		90,651		518,534			(17,186)				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		106,554		619,295			(20,201)				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		27,052		156,780			(5,097)				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		1,848		6,749			(3,173)				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		5,886		23,922			(8,502)				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		7,323		30,004			(10,252)				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		6,620		16,455			(9,127)				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		945		1,057			(1,283)				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		35,872		51,538			(8,120)				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		30,308		40,764			(6,760)				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		42,043		53,747			(9,331)				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		35,527		52,726			(7,753)				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		42,108		57,591			(9,256)				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		60,449		73,622			(13,035)				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		53,163		69,818			(11,410)				03

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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		92,639		121,934			(19,697)				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		48,977		64,431			(10,389)				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		41,846		52,275			(8,856)				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		44,522		69,933			(9,400)				03
JUN 24 JPMorgan MOZAIC2 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		74,194		84,933			(15,665)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/07/2024	1,916	740,771	386.68	12,893		1,309		1,345			(1,778)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2024	2,476	940,661	379.97	22,652		2,422		6,495			(3,104)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2024	4,820	1,864,727	386.84	32,345		3,459		3,535			(4,433)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2024	1,800	705,184	391.71	9,541		1,020		417			(1,308)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/12/2024	2,709	1,037,874	383.19	21,533		2,331		4,157			(2,947)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/14/2024	6,060	2,248,020	370.95	80,358		8,915		49,673			(10,963)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/14/2024	4,862	1,844,723	379.44	45,651		5,065		14,163			(6,228)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/14/2024	2,281	878,118	385.04	16,694		1,852		2,539			(2,278)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000		17,749		17,503			(3,722)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488		40,406		54,288			(8,453)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060		106,660		105,704			(22,313)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724		8,769		6,199			(1,835)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533		29,038		38,927			(6,061)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226		58,568		58,037			(12,224)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850		6,716		3,638			(1,402)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258		11,565		15,487			(2,408)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254		32,352		32,500			(6,737)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302		48,559		76,806			(10,089)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674		81,854		108,948			(17,006)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875		60,698		71,516			(12,611)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862		10,137		9,666			(2,106)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890		8,450		5,997			(1,756)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870		21,270		24,946			(4,389)				03
AUG 24 JPMorgan Life	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/16/2022	08/15/2024	9,108	3,415,085	374.94	105,293		19,670		58,140			(13,162)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/16/2022	08/15/2024	4,045	1,333,239	329.57	47,302		8,837		21,384			(5,913)				03
AUG 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/18/2022	08/16/2024	12,819	2,516,551	196.31	64,225		64,225		5,774							03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/05/2024	1,620	620,960	383.28	18,273		3,225		22,691			(2,329)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/08/2024	1,183	457,040	386.32	11,828		2,128		13,786			(1,501)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/09/2024	2,918	1,126,355	385.98	29,606		5,360		34,792			(3,752)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/15/2024	1,442	559,525	387.91	13,575		2,550		15,278			(1,706)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/16/2024	554	214,749	387.9	5,216		986		5,876			(655)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/18/2025	202	77,325	382.36	2,801		1,249		3,558			(240)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/25/2025	166	63,815	385.54	2,074		932		2,587			(177)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/28/2025	585	226,748	387.53	6,873		3,100		8,465			(584)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274		112,474		305,471			(21,017)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332		70,606		192,266			(13,112)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348		97,539		264,563			(18,078)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657		259,627		703,442			(47,826)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144		63,348		170,751			(11,576)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743		157,221		419,141			(28,557)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/02/2024	2,937	1,134,922	386.38	29,168		5,046		33,855			(3,733)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/11/2025	9,084	2,716,209	299	86,747		39,772		13,063			(7,282)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/11/2025	30,643	9,274,146	302.65	244,835		112,253		27,893			(20,553)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/12/2025	18,376	5,517,355	300.25	165,327		75,883		22,750			(13,866)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/12/2025	17,623	5,351,166	303.65	133,921		61,468		14,107			(11,232)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/15/2025	32,669	9,822,168	300.66	288,549		132,870		38,747			(24,134)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/15/2025	64,787	19,703,759	304.13	481,231		221,596		49,120			(40,250)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/18/2025	7,898	2,373,217	300.5	70,381		32,513		9,634			(5,870)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/18/2025	14,884	4,522,181	303.83	112,420		51,934		11,864			(9,377)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/05/2024	6,458	1,932,238	299.19	51,500		9,101		779			(6,573)				03

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SCHEDULE DB - PART A - SECTION 1

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AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/08/2024	7,477	2,247,676	300.6	54,920		9,895		604			(6,980)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/09/2024	6,786	2,040,817	300.75	49,422		8,961		533			(6,273)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/15/2024	12,643	3,824,987	302.53	82,900		15,594		622			(10,434)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2022	08/16/2024	12,140	3,678,180	302.97	77,498		14,665		526			(9,741)				03
AUG 25 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		4,021		124			(2,671)				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		51,737		16,419			(9,589)				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		92,862		25,214			(17,211)				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		113,135		38,378			(20,841)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/02/2024	6,167	2,327,291	377.38	55,133		9,565		29,740			(7,076)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/09/2024	7,134	2,678,840	375.49	69,416		12,604		42,593			(8,822)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/16/2024	5,112	1,928,806	377.28	46,421		8,796		26,060			(5,843)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/19/2024	333	124,757	374.13	3,458		667		2,312			(433)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160		191,605		294,185			(35,803)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011		65,581		102,493			(12,179)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759		50,039		78,373			(9,274)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742		186,504		293,792			(34,356)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726		102,211		157,240			(18,715)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618		65,060		103,748			(11,889)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764		203,610		311,206			(36,983)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445		91,758		142,354			(16,567)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441		101,112		159,292			(18,220)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/09/2024	22,176	2,220,283	100.12	48,189		8,749		162,587			(6,125)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/16/2024	30,976	3,114,050	100.53	62,913		11,921		214,332			(7,919)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796		75,130		446,006			(13,924)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891		25,025		149,809			(4,638)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392		132,370		778,055			(24,384)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504		271,016		1,620,309			(49,924)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931		52,800		310,936			(9,648)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797		25,634		153,035			(4,684)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452			93,310		543,146			(16,949)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/15/2025	152,676	15,406,576	100.91	346,728			159,808		945,669			(29,027)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/18/2025	36,989	3,714,468	100.42	90,217			41,715		243,516			(7,532)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/18/2025	24,376	2,459,335	100.89	55,578			25,699		151,363			(4,640)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/22/2025	91,464	27,592,769	301.68	564,613			265,577		97,376			(47,574)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/25/2025	10,972	3,294,622	300.27	73,236			34,555		14,021			(6,154)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/26/2025	11,350	3,397,945	299.37	79,506			37,553		16,200			(6,674)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/26/2025	17,896	5,383,356	300.81	116,097			54,835		21,466			(9,746)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/29/2025	36,648	10,831,919	295.57	312,261			147,944		81,002			(26,141)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/29/2025	88,700	26,508,897	298.86	639,095			302,791		135,361			(53,503)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/23/2024	12,785	3,839,100	300.29	66,521			13,379		1,539			(8,455)				03
AUG 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/30/2024	17,273	5,127,523	296.86	113,049			23,610		6,052			(14,229)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/19/2025	14,135	4,268,154	301.95	85,834			40,247		14,423			(7,252)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/22/2025	40,534	12,080,679	298.04	303,709			142,856		66,979			(25,590)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/16/2024	2,130	820,700	385.22	15,693			3,032		26,824			(2,014)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/19/2024	469	179,414	382.22	3,963			779		7,047			(506)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/23/2024	4,004	1,529,915	382.07	34,137			6,866		60,738			(4,339)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/26/2024	437	164,951	377.86	4,458			911		8,198			(564)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/29/2024	1,327	502,728	378.72	13,108			2,723		23,945			(1,652)				03
AUG 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/30/2024	1,510	570,780	378.07	15,325			3,201		28,095			(1,929)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	07/18/2025	68	25,623	377.87	827			374		1,401			(72)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/01/2025	1,190	462,165	388.25	10,122			4,655		16,762			(870)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/08/2025	1,220	471,667	386.47	11,125			5,155		18,518			(950)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/15/2025	10,612	4,102,678	386.61	96,635			45,121		160,694			(8,196)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/18/2025	12,540	4,841,225	386.05	116,730			54,676		194,395			(9,872)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/19/2025	8,721	3,361,743	385.49	82,868			38,857		138,188			(7,002)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/22/2025	51,430	19,680,906	382.67	540,663			254,312		906,304			(45,556)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		33,563		118,995			(5,977)				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		87,367		310,120			(15,528)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027		147,833		523,863			(26,122)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245		101,164		201,412			(20,412)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264		141,505		284,388			(28,489)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964		155,832		309,254			(31,098)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604		42,449		60,237			(8,471)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605		88,290		173,161			(17,581)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119		67,707		122,224			(13,453)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/21/2024	21,017	7,880,399	374.95	148,381		18,434		114,869			(20,710)				03
JUN 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/28/2024	25,324	9,535,597	376.54	166,887		22,285		117,829			(23,045)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	07/03/2024	17,603	6,642,845	377.36	112,134		15,706		75,748			(15,368)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/17/2025	45,758	17,285,061	377.97	419,141		182,883		366,592			(37,652)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118		134,612		275,639			(27,652)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611		178,530		363,661			(36,508)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896		49,010		68,057			(10,022)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366		98,765		191,659			(20,017)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688		81,400		161,286			(16,461)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/29/2024	31,022	3,100,626	99.95	66,138		13,741		231,149			(8,336)				03
AUG 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/30/2024	10,983	1,094,281	99.63	24,757		5,170		85,217			(3,116)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/19/2025	35,631	3,570,222	100.2	85,372		40,030		240,882			(7,213)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/19/2025	44,349	4,464,187	100.66	99,386		46,602		283,426			(8,398)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/22/2025	100,498	10,027,734	99.78	255,769		120,306		713,547			(21,551)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/22/2025	206,076	20,741,595	100.65	463,054		217,807		1,317,957			(39,017)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/26/2025	26,233	2,640,353	100.65	59,024		27,879		167,744			(4,955)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330		34,635		209,159			(6,156)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/29/2025	49,156	4,897,886	99.64	127,854		60,575		354,323			(10,704)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	09/01/2022	08/29/2025	167,314	16,831,827	100.6	379,636		179,865		1,075,844			(31,782)				03

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JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/14/2024	13,045	4,247,302	325.6	143,378		16,578		93,097			(20,387)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/09/2022	06/21/2024	16,045	5,236,050	326.34	171,371		21,454		106,859			(24,103)				03
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		10,396		40,525			(10,751)				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		100,900		162,903			(21,108)				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		66,054		103,279			(13,786)				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		121,863		201,644			(25,319)				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		128,386		227,995			(26,432)				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		42,074		53,315			(8,662)				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		148,796		262,144			(30,428)				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		113,059		195,281			(23,224)				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		88,987		127,079			(18,035)				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		58,716		88,653			(11,847)				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		68,470		123,944			(13,785)				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		72,913		108,004			(14,679)				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		40,772		47,904			(8,154)				03
SEP 24 JPMorgan MOZAIIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	09/16/2022	09/13/2024	7,580	2,763,998	364.62	80,581		18,390		107,717			(10,142)				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		16,311		67,479			(8,996)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885		6,629		28,475			(1,188)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/25/2025	240	92,411	384.26	1,952		935		4,002			(166)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355		102,594		435,038			(18,128)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264		66,753		281,325			(11,704)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147		121,613		511,305			(21,201)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017		45,660		191,412			(7,914)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743		50,433		210,823			(8,725)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554		290,367		1,209,226			(49,950)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118		34,808		143,482			(5,943)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220		117,419		483,393			(19,935)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/30/2024	1,292	489,680	379.15	9,933			2,122		22,827			(1,279)				03
SEP 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/06/2024	6,844	2,588,971	378.29	55,035			12,179		126,345			(7,014)				03
SEP 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/09/2024	1,165	440,731	378.19	9,436			2,119		21,641			(1,198)				03
SEP 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/12/2024	1,631	619,159	379.54	12,468			2,840		28,439			(1,576)				03
SEP 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/13/2024	1,416	533,968	377.2	12,012			2,749		27,528			(1,516)				03
SEP 24 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/19/2024	286	107,833	376.55	2,511			591		5,740			(314)				03
AUG 25 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/08/2025	198	77,002	388.72	1,339			630		2,747			(116)				03
AUG 25 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/15/2025	159	60,722	382.96	1,343			637		2,757			(116)				03
AUG 25 SG Macro Compass Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/19/2025	1,791	691,929	386.38	13,360			6,359		27,421			(1,146)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/05/2025	117,175	11,742,139	100.21	283,916			137,481		789,485			(23,967)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/08/2025	40,322	4,026,184	99.85	102,903			49,976		283,408			(8,662)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/09/2025	39,197	3,929,132	100.24	94,701			46,037		263,089			(7,965)				03
SEP 24 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/06/2024	28,460	2,841,133	99.83	63,124			13,969		214,894			(8,045)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/12/2025	76,362	7,661,447	100.33	182,277			88,871		506,757			(15,288)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/12/2025	248,808	25,139,592	101.04	536,182			261,420		1,512,434			(44,970)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/16/2025	25,063	2,512,854	100.26	60,503			29,613		167,690			(5,056)				03
SEP 24 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/13/2024	31,241	3,140,943	100.54	61,451			14,063		214,172			(7,756)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2025	43,609	4,377,520	100.38	103,573			50,838		287,449			(8,631)				03
SEP 24 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2024	4,630	461,758	99.73	10,515			2,473		35,278			(1,316)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680			77,887		443,326			(13,223)				03
AUG 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/22/2025	29,266	2,945,575	100.65	66,228			31,620		187,167			(5,664)				03
AUG 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/29/2025	52,429	5,224,065	99.64	137,313			66,028		377,919			(11,667)				03
AUG 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	08/29/2025	48,627	4,867,599	100.1	119,380			57,405		332,192			(10,143)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/02/2025	32,996	3,290,351	99.72	85,525			41,291		235,612			(7,240)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/02/2025	53,727	5,379,716	100.13	131,471			63,473		365,670			(11,129)				03
SEP 25 FIA New Horizon Options	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/05/2025	33,070	3,294,399	99.62	87,072			42,163		238,716			(7,350)				03
AUG 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/15/2025	361	134,949	373.55	3,251			1,548		3,854			(281)				03
AUG 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/22/2025	54,868	20,524,872	374.08	486,676			233,457		572,515			(41,820)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/25/2025	8,816	3,307,527	375.18	75,375			36,268		87,168			(6,459)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/26/2025	8,475	3,173,370	374.45	74,408			35,839		87,038			(6,370)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			210,102		536,571			(37,125)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			83,840		204,581			(14,814)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			58,781		151,943			(10,307)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			120,489		310,344			(21,005)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			53,169		137,503			(9,216)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			62,429		156,665			(10,800)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			145,668		371,638			(25,058)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			64,418		163,753			(11,019)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			36,895		96,520			(6,299)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			196,563		514,044			(33,372)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/23/2024	3,951	1,476,590	373.77	24,019			4,977		28,490			(3,145)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/29/2024	1,943	719,008	370.1	14,124			3,022		18,993			(1,833)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/30/2024	3,849	1,417,945	368.35	30,334			6,525		42,722			(3,932)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/06/2024	6,604	2,438,413	369.24	50,321			11,214		69,302			(6,459)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/12/2024	4,609	1,706,350	370.19	33,833			7,760		45,466			(4,306)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/16/2024	2,905	1,068,290	367.69	23,941			5,594		34,183			(3,030)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	09/20/2024	2,064	751,625	364.17	19,855			4,723		30,191			(2,499)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/01/2025	136	51,581	378.83	1,004			471		1,084			(88)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			5,918		13,916			(1,084)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			5,017		2,790			(887)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			44,565		28,357			(7,814)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			84,919		44,742			(14,889)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			90,576		55,113			(15,790)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			190,823		95,774			(33,266)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			35,876		20,088			(6,219)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			44,857		20,478			(7,775)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			36,320		18,778			(6,283)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321		42,081		18,887			(7,280)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938		102,641		58,017			(17,657)				03
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	19,592,033	300.01	395,543		193,385		90,011			(33,267)				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		37,405		20,989			(6,398)				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		38,785		21,096			(6,622)				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		63,932		32,451			(10,915)				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		67,642		43,893			(11,484)				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		160,303		83,099			(27,216)				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		3,415		921			(2,058)				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		13,074		3,152			(7,530)				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		11,746		2,229			(6,639)				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		26,314		6,270			(14,512)				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		6,401		1,778			(3,406)				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		4,316		1,974			(2,283)				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		722		265			(132)				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		653		283			(119)				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		13,263		5,183			(2,376)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936		72,741		186,161			(14,235)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672		119,443		333,117			(23,325)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931		98,019		278,200			(18,978)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319		31,449		69,560			(6,089)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657		62,980		169,172			(12,168)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295		49,966		127,477			(9,633)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001		111,784		307,865			(21,506)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989		30,481		65,379			(5,864)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828		95,042		242,767			(18,132)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966		67,341		166,909			(12,820)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183		43,335		104,300			(8,233)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198		116,484		299,853			(22,083)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485			28,160		57,782			(5,339)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725			80,772		193,376			(15,186)				03
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			40,320		85,184			(7,565)				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			45,567		105,889			(8,532)				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			10,694		86,157			(9,830)				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			11,610		89,904			(10,358)				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			10,680		76,473			(8,999)				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			12,422		90,189			(10,003)				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			17,351		110,346			(13,611)				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			5,902		24,220			(4,439)				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			78,286		217,842			(15,555)				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			55,933		155,965			(10,993)				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			60,354		165,343			(11,837)				03
SEP 24 JPUSCYL 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		7,175							03
SEP 24 JPUSCYL 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		9,042							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			274		10,771			(337)				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			3,528		74,868			(2,245)				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			2,991		51,959			(1,495)				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			11,886		122,326			(6,077)				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			11,179		109,433			(5,469)				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			92,423		412,148			(15,691)				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			111,881		494,934			(18,889)				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			233,048		1,016,530			(39,056)				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	9,328,114	371.17	297,344			149,769		650,898			(24,962)				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			43,985		189,971			(7,317)				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			202,770		884,037			(33,610)				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			68,082		381,901			(11,347)				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			10,888		160,202			(5,761)				03

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SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832			54,314		307,419			(9,052)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203			62,113		344,077			(10,333)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231			122,957		689,351			(20,344)				03
SEP 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/30/2024	24,521	2,434,738	99.29	57,135			14,442		196,671			(7,221)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438			149,854		854,912			(24,794)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	10/04/2024	15,918	1,583,836	99.5	35,863			9,213		124,288			(4,508)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385			86,032		496,835			(14,606)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515			134,507		788,958			(22,836)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297			102,244		586,330			(17,262)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898			68,513		398,419			(11,567)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623			90,729		501,985			(15,205)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034			169,799		962,621			(28,456)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936			106,641		246,370			(20,517)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901			37,977		70,398			(7,260)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136			88,885		203,781			(16,957)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555			46,368		101,982			(8,827)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365			91,174		199,585			(17,285)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234			50,784		105,214			(9,548)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668			81,475		158,174			(15,256)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/10/2024	16,848	5,516,315	327.41	104,136			16,322		103,704			(14,853)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/16/2024	14,514	4,756,409	327.71	88,874			14,628		87,589			(12,558)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/22/2024	13,979	4,602,505	329.24	79,143			13,637		72,013			(11,080)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/26/2024	13,463	4,422,756	328.52	79,770			14,149		76,023			(11,100)				03
JUL 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/31/2024	8,939	2,948,327	329.82	49,550			9,098		44,160			(6,842)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052			59,661		139,059			(11,906)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227			46,953		106,772			(9,349)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330			70,967		166,873			(14,100)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338			66,299		151,300			(13,031)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302			71,916		149,239			(14,104)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 NYSE 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		125,349		282,160			(24,478)				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		74,778		166,668			(14,478)				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		64,201		131,660			(12,404)				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		7,736		9,625			(9,643)				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		10,100		21,849			(10,942)				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		15,743		48,730			(15,080)				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		15,871		53,642			(13,497)				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		4,698		13,335			(3,959)				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		29,974		36,565			(6,285)				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		131,786		191,703			(27,380)				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		49,760		73,439			(10,268)				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		95,689		182,014			(19,568)				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		7,785		40,623			(5,759)				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		9,726		48,731			(6,861)				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		10,228		58,746			(6,946)				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		10,509		56,671			(6,980)				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		9,866		55,200			(6,367)				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		79,496		202,869			(14,854)				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		24,699		52,116			(4,615)				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		55,537		150,263			(10,293)				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		28,142		61,035			(5,216)				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		107,655		148,101			(22,015)				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		74,030		122,745			(15,004)				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		90,997		178,139			(18,320)				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		69,378		94,376			(13,968)				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		164,548		289,418			(32,694)				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		89,952		162,721			(17,679)				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		145,563		264,628			(28,425)				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		99,054		182,645			(19,179)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 JPMorgan 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			85,611		152,855			(16,471)				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			88,182		224,934			(16,310)				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			57,677		136,290			(10,646)				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			98,555		253,470			(18,155)				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			24,734		49,832			(4,556)				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			66,473		165,376			(12,147)				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			50,725		119,741			(9,250)				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			47,617		113,818			(8,666)				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			94,583		238,810			(17,180)				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			21,738		42,271			(3,949)				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			72,170		182,901			(13,005)				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			45,375		100,187			(8,160)				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			157,053		135,076			(25,659)				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			247,263		184,410			(40,397)				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			43,324		27,553			(22,025)				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			73,213		50,429			(34,520)				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			96,581		63,957			(16,306)				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			143,925		104,053			(24,254)				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			395,452		292,750			(66,273)				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			128,966		98,940			(21,494)				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			234,246		185,297			(38,757)				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			367,734		251,061			(60,843)				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			218,374		166,027			(35,870)				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			31,810		216,877			(14,694)				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			13,047		61,421			(6,027)				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			24,082		95,086			(18,892)				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			33,499		105,190			(23,631)				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			14,819		40,472			(10,140)				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			12,548		35,220			(8,156)				03

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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			85,750		157,497			(16,393)				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			67,590		117,714			(12,895)				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			107,823		223,613			(20,441)				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			66,132		105,368			(12,538)				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			88,345		145,149			(16,645)				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			586		3,927			(371)				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			21,994		157,944			(10,819)				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			26,399		183,840			(12,447)				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			14,603		98,183			(6,546)				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			88,253		265,419			(14,900)				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			115,551		354,312			(19,472)				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			239,838		732,987			(40,194)				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			93,516		284,602			(15,586)				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			63,609		195,237			(10,582)				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			112,954		233,104			(21,106)				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			124,848		206,541			(23,329)				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			48,784		69,309			(9,116)				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			85,150		152,320			(15,781)				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			174,026		308,055			(32,057)				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			62,414		100,036			(11,428)				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			61,644		96,887			(11,264)				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			140,546		245,633			(25,528)				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			94,236		145,822			(16,981)				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			230,502		686,209			(38,138)				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			63,896		189,383			(10,515)				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			255,583		768,802			(41,756)				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			102,221		307,291			(16,581)				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			221,683		661,695			(35,768)				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			165,498		496,526			(26,515)				03

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OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/07/2025	123,660	12,349,907	99.87	305,192		156,989		864,055			(25,787)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/10/2025	301,776	30,120,280	99.81	752,328		388,006		2,122,056			(63,391)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/14/2025	88,845	8,862,307	99.75	223,623		115,731		628,883			(18,773)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/17/2025	262,378	26,208,942	99.89	648,074		336,259		1,826,660			(54,255)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/20/2025	84,438	8,428,633	99.82	210,758		109,633		592,514			(17,595)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/07/2024	16,381	1,627,946	99.38	38,119		10,119		129,717			(4,872)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/11/2024	31,142	3,099,553	99.53	70,817		19,089		241,808			(9,000)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/18/2024	15,820	1,577,286	99.7	35,058		9,698		120,053			(4,413)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	09/22/2025	188	18,916	100.42	428		217		1,236			(37)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/07/2024	2,303	851,121	369.58	22,743		6,037		60,761			(2,907)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/11/2024	21,457	7,943,659	370.21	206,875		55,764		553,575			(26,293)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/18/2024	2,374	876,510	369.2	23,990		6,636		63,465			(3,019)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	09/22/2025	39	14,478	375.18	374		190		884			(32)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	09/26/2025	689	256,498	372.53	7,350		3,744		17,120			(627)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141		85,597		390,214			(14,188)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881		137,281		616,900			(22,550)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353		280,745		1,248,871			(45,867)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786		319,506		1,417,297			(51,552)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/20/2025	17,316	6,414,293	370.42	200,853		104,480		459,523			(16,768)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/03/2024	6,138	1,154,269	188.06	28,663		7,511		21,970			(3,695)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/11/2024	10,209	1,911,471	187.24	51,248		13,853		41,956			(6,532)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/17/2024	9,492	1,776,417	187.15	48,124		13,301		39,883			(6,082)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/21/2024	8,338	1,558,067	186.62	44,109		12,368		37,976			(5,544)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	7,491	1,401,283	187.05	38,431		10,928		32,297			(4,804)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	10/28/2022	10/27/2025	28,881	8,525,553	295.2	245,113		128,960		73,375			(20,445)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	10/28/2022	10/18/2024	20,778	6,074,627	292.36	174,943		48,799		28,211			(22,203)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	10/28/2022	10/25/2024	18,753	5,512,738	293.96	144,244		41,241		19,768			(18,130)				03

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SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	09/22/2025	37	11,001	296.53	290		148		77			(25)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/10/2025	37,637	11,027,241	292.99	353,682		183,427		115,920			(29,967)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/14/2025	30,603	8,937,971	292.06	300,983		156,634		103,586			(25,408)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/17/2025	89,013	26,148,474	293.76	807,941		421,534		256,885			(68,013)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/20/2025	35,142	10,275,609	292.4	340,800		178,260		116,090			(28,610)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/28/2022	10/21/2025	15,878	4,642,448	292.38	154,173		80,710		52,619			(12,931)				03
OCT 24 FIA New Horizon Options	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		349,027		203,094			(55,624)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/25/2024	42,474	4,253,777	100.15	99,092		28,449		303,687			(12,507)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/31/2024	34,278	3,425,393	99.93	83,158		24,364		251,815			(10,409)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074		80,357		389,604			(12,874)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515		300,243		1,456,611			(47,850)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934		98,094		476,112			(15,551)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589		65,256		318,566			(10,327)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072		145,067		702,672			(22,839)				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		19,461		165,873			(8,314)				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		260,538		1,085,030			(41,522)				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		90,841		380,564			(14,402)				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		55,210		230,889			(8,738)				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		117,297		487,845			(18,467)				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		36,469		371,098			(18,037)				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		83,416		441,162			(14,570)				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		78,033		416,766			(13,500)				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		69,937		384,849			(12,054)				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		51,620		278,052			(8,880)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/17/2025	394	1,691,978	4,294.47	190,262		97,225		507,564			(16,568)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/19/2025	264	1,120,816	4,238.45	134,124		68,663		353,127			(11,657)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/23/2025	279	1,171,218	4,203.64	146,067		75,048		380,840			(12,647)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/03/2022	09/26/2025	262	1,035,931	3,957.71	167,428		86,256		412,946			(14,455)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	10/02/2025	551	2,113,100	3,834.61	388,371			201,147		929,249			(33,341)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/04/2024	229	976,004	4,258.12	79,446			18,581		250,985			(10,839)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/06/2024	277	1,209,840	4,362.93	84,732			20,011		276,551			(11,526)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/11/2024	310	1,366,667	4,409.03	90,096			21,789		296,942			(12,164)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/13/2024	324	1,384,457	4,271.96	111,597			27,239		352,395			(15,023)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/17/2024	302	1,227,255	4,060.8	132,744			32,991		389,948			(17,764)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/19/2024	250	1,045,888	4,180.04	96,666			24,237		294,695			(12,898)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/23/2024	398	1,566,419	3,934.44	200,502			51,149		562,980			(26,597)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/25/2024	255	1,012,849	3,978.04	122,956			31,633		349,739			(16,263)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/03/2022	09/27/2024	360	1,398,456	3,879.32	192,275			49,880		529,351			(25,358)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/04/2025	21,010	7,597,259	361.6	266,829			142,341		389,703			(22,256)				03
AUG 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/26/2024	8,401	2,598,896	309.35	43,518			9,752		29,426			(6,037)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	09/12/2024	18,093	4,241,417	234.42	49,214			11,957		247,045			(6,635)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/06/2024	11,763	3,635,364	309.04	62,817			14,880		44,422			(8,570)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	09/17/2024	10,411	2,411,204	231.6	36,335			9,030		169,848			(4,862)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/11/2024	8,607	2,648,002	307.65	50,094			12,151		38,872			(6,784)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	09/20/2024	12,842	2,946,368	229.43	53,680			13,518		236,096			(7,152)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/17/2024	7,160	2,215,803	309.49	37,659			9,387		26,492			(5,055)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	09/30/2024	12,285	2,773,632	225.77	68,551			18,003		269,104			(9,002)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/19/2024	3,342	1,036,778	310.2	16,912			4,253		11,410			(2,263)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	10/07/2024	17,524	3,968,137	228.44	93,403			25,219		372,178			(12,142)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/22/2025	18,380	5,707,217	310.51	132,705			66,287		109,713			(11,874)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	10/11/2024	14,917	3,373,821	226.18	81,146			22,246		320,314			(10,489)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/22/2025	8,362	2,662,888	318.45	42,228			21,093		27,288			(3,779)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	10/17/2024	13,817	3,123,274	226.05	76,130			21,338		298,223			(9,758)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/26/2025	14,689	4,566,773	310.9	104,438			52,372		85,682			(9,308)				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			54,771		101,736			(9,678)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	10/18/2024	12,863	2,924,828	227.38	64,187			18,055		261,134			(8,215)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	11/03/2022	10/24/2024	17,668	4,010,765	227.01	90,812			26,091		364,720			(11,526)				03

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OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	10/25/2024	23,824	5,435,514	228.15	112,451			32,420		465,724			(14,252)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/03/2022	11/01/2024	22,409	5,113,643	228.2	105,769			31,220		436,686			(13,276)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/25/2024	6,435	2,327,594	361.7	63,000			18,214		108,674			(8,007)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/31/2024	2,684	971,425	361.94	26,115			7,704		44,849			(3,291)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	11/01/2024	8,351	3,012,543	360.74	85,514			25,311		148,110			(10,763)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	11/04/2024	2,475	896,079	362.08	24,006			7,175		41,117			(3,009)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/24/2025	33,567	12,104,311	360.6	438,051			231,599		644,800			(36,910)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/27/2025	8,824	3,211,183	363.92	103,769			54,998		149,365			(8,719)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/28/2025	11,305	4,104,897	363.12	136,446			72,377		197,510			(11,454)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	10/31/2025	47,910	17,354,331	362.23	595,518			316,660		866,737			(49,855)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	11/03/2025	12,945	4,678,241	361.39	165,439			88,183		241,964			(13,812)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	08/29/2025	18,830	5,885,841	312.58	124,654			62,692		97,711			(11,078)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	08/29/2025	10,383	3,308,830	318.67	52,228			26,267		33,668			(4,641)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/05/2025	23,858	7,406,673	310.45	174,162			88,179		144,993			(15,372)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/08/2025	12,608	3,977,679	315.49	73,883			37,513		53,377			(6,502)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/12/2025	13,720	4,285,027	312.32	92,747			47,267		73,686			(8,131)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/15/2025	12,333	3,889,581	315.37	73,137			37,376		53,186			(6,393)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/16/2025	8,292	2,592,954	312.69	55,310			28,292		43,578			(4,830)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2022	09/19/2025	16,881	5,290,199	313.38	109,558			56,195		84,698			(9,540)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			235,791		971,797			(37,578)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/10/2024	186	730,402	3,923.73	110,590			30,333		266,810			(14,377)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			157,587		663,735			(24,983)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			216,923		885,992			(34,152)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/18/2024	251	967,752	3,863.28	158,111			44,664		374,501			(20,322)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			131,788		549,227			(20,606)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/28/2024	315	1,277,087	4,048.59	169,612			49,608		418,338			(21,497)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			39,979		164,313			(6,219)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	11/07/2024	162	645,016	3,986.75	92,914			28,079		224,851			(11,614)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			248,022		1,017,692			(41,036)				03

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OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			180,882		770,743			(29,765)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			168,621		677,313			(27,698)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			271,179		1,091,346			(44,304)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			401,886		1,633,481			(64,843)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	11/01/2024	55,711	5,590,079	100.34	125,852			37,510		387,753			(15,951)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	11/07/2024	4,270	429,203	100.51	9,399			2,856		29,005			(1,181)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	10/10/2025	9,371	937,488	100.04	25,087			13,170		64,167			(2,152)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	10/31/2025	298,486	30,009,824	100.54	750,096			400,698		1,922,376			(63,086)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	11/04/2025	133,170	13,395,537	100.59	332,658			178,275		852,405			(27,875)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LR0WP21HZNB6K528	11/08/2022	11/07/2025	125,383	12,613,485	100.6	312,955			168,116		801,233			(26,151)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	06/24/2024	9,309	2,170,047	233.11	36,399			5,209		139,309			(5,643)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	07/05/2024	17,713	4,132,354	233.29	68,728			10,918		261,582			(10,459)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	07/12/2024	12,980	3,023,518	232.93	52,181			8,797		196,118			(7,849)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	07/25/2024	10,715	2,509,440	234.19	39,111			7,278		148,676			(5,759)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	08/01/2024	17,072	4,036,257	236.43	51,556			10,064		200,629			(7,507)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	08/08/2024	10,180	2,401,265	235.88	32,474			6,628		124,933			(4,676)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	08/15/2024	9,316	2,207,068	236.91	27,296			5,809		105,543			(3,887)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	08/22/2024	12,224	2,899,794	237.22	35,083			7,766		135,213			(4,942)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJSFPU8MPRO8K5P83	11/09/2022	08/30/2024	16,425	3,849,114	234.35	60,935			14,069		225,244			(8,479)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	11/01/2024	3,093	1,145,238	370.3	36,352			10,865		79,604			(4,620)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	11/08/2024	5,172	1,918,395	370.91	59,572			18,209		130,335			(7,498)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234			16,142		59,359			(2,555)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911			275,037		1,000,067			(43,302)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028			102,026		369,173			(15,953)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	11/07/2025	45,281	16,800,710	371.03	610,002			328,290		1,182,882			(51,067)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTDBPU41	11/11/2022	11/10/2025	12,847	4,818,729	375.09	151,603			81,782		297,768			(12,657)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/07/2025	129,623	38,342,386	295.8	1,095,015			589,313		315,447			(91,671)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2022	11/10/2025	72,098	21,453,528	297.56	558,298			301,174		147,329			(46,610)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/28/2024	7,491	2,214,539	295.61	53,350		15,735		5,877			(6,819)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/01/2024	19,279	5,688,016	295.03	142,570		42,612		17,334			(18,120)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/07/2024	10,447	3,091,798	295.94	73,359		22,353		8,200			(9,246)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/08/2024	15,461	4,590,184	296.89	102,428		31,309		10,156			(12,892)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/27/2025	1,836	542,335	295.38	15,765		8,410		4,581			(1,333)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/28/2025	18,180	5,391,365	296.55	147,356		78,672		40,328			(12,451)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	10/31/2025	125,351	37,078,713	295.8	1,055,965		565,137		301,651			(88,975)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/03/2025	39,783	11,729,708	294.84	351,711		188,683		105,888			(29,553)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/04/2025	92,198	27,194,625	294.96	810,597		435,210		242,870			(68,048)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	187,654		96,289		200,300			(16,595)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	149,451		76,757		173,083			(13,204)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	299,641		153,893		305,678			(26,473)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	155,630		80,150		136,567			(13,710)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/23/2024	19,348	7,304,780	377.54	111,640		24,924		98,122			(15,751)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2024	11,605	4,378,937	377.33	68,006		15,508		60,809			(9,535)				03
AUG 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/30/2024	15,128	5,663,391	374.37	102,718		23,789		104,940			(14,336)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/06/2024	15,883	5,884,799	370.51	130,082		31,188		152,010			(17,963)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/13/2024	20,121	7,492,189	372.36	152,315		37,736		168,749			(20,812)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	85,599		43,054		77,200			(7,728)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	188,190		94,748		195,200			(16,973)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	99,093		49,890		90,094			(8,937)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	244,197		123,424		245,342			(21,937)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	80,719		40,798		66,102			(7,251)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	118,628		60,016		116,478			(10,646)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574		57,008		112,909			(10,093)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598		121,450		247,701			(21,460)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107		61,895		104,496			(10,937)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046		130,405		273,790			(22,821)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021		86,165		179,101			(15,050)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 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		174,462		372,886			(30,414)				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		55,432		89,590			(9,663)				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		142,896		298,982			(24,722)				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		36,341		61,548			(6,287)				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		95,774		200,230			(16,538)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0IWP21HZNB6K528	11/14/2022	11/08/2024	20,367	2,051,170	100.71	51,651		15,810		134,546			(6,510)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0IWP21HZNB6K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136		273,181		1,114,267			(42,495)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0IWP21HZNB6K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406		344,164		1,412,763			(53,264)				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		16,563		44,774			(6,611)				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		42,898		184,073			(17,122)				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		90,850		197,655			(13,802)				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		30,691		138,616			(12,637)				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		31,263		131,395			(12,478)				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		27,460		114,835			(10,679)				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		359,953		818,354			(55,993)				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		128,147		285,031			(19,832)				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		92,037		200,098			(14,220)				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		318,999		692,394			(49,035)				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		124,787		271,515			(19,085)				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		52,361		113,018			(7,995)				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		42,331		13,571			(16,895)				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		22,337		7,192			(8,799)				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		23,053		6,401			(8,965)				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		27,506		7,138			(10,651)				03
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		4,375		1,229			(1,673)				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		55,981		30,374			(8,753)				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		606,497		289,978			(93,228)				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		232,081		107,423			(35,495)				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		127,931		58,156			(19,533)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 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		655,957		290,205			(99,653)				03
NOV 25 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		86,155		35,916			(13,002)				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		21,867		7,648			(8,766)				03
NOV 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/08/2024	13,494	2,522,486	186.94	82,311		82,311		60,187							03
NOV 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/29/2022	11/27/2024	27,961	5,301,349	189.6	140,363		140,363		87,671							03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/15/2024	6,819	2,551,449	374.15	73,514		23,442		152,517			(9,356)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/22/2024	8,363	3,130,303	374.29	90,034		29,305		186,259			(11,348)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/25/2024	1,924	720,510	374.53	20,548		6,745		42,483			(2,579)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929		88,640		301,526			(13,695)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746		267,605		906,841			(41,135)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252		91,973		311,205			(14,066)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021		55,594		187,797			(8,488)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170		283,598		956,546			(43,084)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721		71,210		239,857			(10,746)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/15/2024	29,972	3,031,031	101.13	68,875		21,963		186,216			(8,766)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/18/2024	18,471	1,861,889	100.8	44,903		14,447		120,275			(5,691)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/22/2024	45,247	4,577,184	101.16	103,797		33,784		279,539			(13,082)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/25/2024	6,273	634,029	101.07	14,629		4,802		39,255			(1,836)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342		474,227		1,966,542			(72,896)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367		105,784		435,462			(16,179)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313		121,243		499,624			(18,512)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384		536,885		2,204,540			(81,563)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650		79,469		326,081			(11,993)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/30/2022	11/07/2024	13,283	3,018,642	227.26	77,439		24,234		270,616			(10,024)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/30/2022	11/08/2024	29,956	6,894,309	230.15	179,435		56,328		528,075			(23,194)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/30/2022	11/14/2024	9,889	2,282,708	230.84	56,563		18,084		167,873			(7,250)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/30/2022	11/15/2024	13,650	3,147,590	230.59	79,580		25,519		234,905			(10,185)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/30/2022	11/21/2024	17,568	4,044,219	230.21	105,405		34,400		308,464			(13,378)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/22/2024	40,761	9,426,884	231.27	227,041			74,310		675,471			(28,775)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/27/2024	9,053	2,090,591	230.93	51,783			17,189		152,824			(6,518)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/20/2024	19,553	7,196,585	368.05	179,304			47,229		225,279			(24,987)				03
SEP 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/26/2024	14,878	5,391,736	362.4	174,220			47,058		240,463			(24,058)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/01/2024	19,453	7,018,394	360.78	243,751			67,178		342,329			(33,406)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/04/2024	18,813	6,813,406	362.17	223,307			62,272		308,450			(30,466)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/07/2024	9,180	3,395,084	369.82	78,951			22,271		95,342			(10,723)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300			206,734		438,201			(35,296)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582			93,427		199,895			(15,921)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759			61,954		110,473			(10,558)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779			296,607		627,626			(50,357)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434			54,514		99,266			(9,255)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/23/2025	21,557	7,880,647	365.57	286,926			151,753		337,861			(25,573)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/23/2025	16,224	6,118,210	377.11	146,827			77,656		148,295			(13,086)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/24/2025	21,235	7,769,813	365.9	279,875			148,153		328,344			(24,920)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/25/2025	15,968	5,814,638	364.14	222,436			117,850		265,539			(19,787)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/26/2025	37,384	13,615,111	364.2	520,006			275,745		620,324			(46,211)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/26/2025	20,925	7,908,281	377.94	184,137			97,643		183,540			(16,364)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	09/30/2025	27,963	10,146,160	362.84	406,585			216,344		490,554			(35,991)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/01/2025	26,928	9,928,059	368.69	325,559			173,378		370,183			(28,791)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/03/2025	24,720	9,047,641	366	326,061			173,941		381,686			(28,779)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/03/2025	16,580	6,187,157	373.16	172,934			92,254		185,725			(15,264)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2022	10/07/2025	54,267	20,026,561	369.04	650,114			347,984		736,417			(57,160)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	12/05/2022	10/08/2024	300	1,168,102	3,890.95	205,800			58,274		439,455			(27,910)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	12/05/2022	10/11/2024	356	1,386,824	3,898.2	242,703			69,498		518,730			(32,769)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	12/05/2022	10/16/2024	382	1,455,592	3,810.45	282,134			82,272		590,039			(37,812)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	12/05/2022	10/22/2024	275	1,101,833	4,008.27	171,234			50,995		374,015			(22,748)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	12/05/2022	10/25/2024	321	1,312,615	4,093.35	184,744			55,584		411,061			(24,436)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	12/05/2022	10/30/2024	384	1,591,107	4,146.64	210,810			64,490		474,080			(27,682)				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 Quarter-end (b)
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	11/01/2024	355	1,434,134	4,034.36	217,827		67,072		476,889			(28,521)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2024	49	198,272	4,029.92	30,352		9,436		66,319			(3,957)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/07/2025	250	999,418	3,993.2	192,733		103,163		388,551			(16,946)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/08/2025	263	1,007,584	3,837.83	227,192		121,710		442,769			(19,956)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/10/2025	277	1,080,322	3,903.32	229,229		123,006		451,212			(20,096)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/17/2025	447	1,771,589	3,960.54	357,119		192,742		708,589			(31,098)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/23/2025	350	1,423,466	4,062.52	261,160		141,638		525,516			(22,612)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443		116,673		439,247			(18,497)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262		110,678		422,354			(17,516)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970		156,023		587,002			(24,395)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	11/27/2024	9,941	2,955,496	297.31	70,556		23,519		6,823			(8,917)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	11/29/2024	10,809	3,227,985	298.65	70,719		23,704		5,809			(8,913)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	12/05/2024	5,212	1,554,397	298.22	35,162		11,978		3,169			(4,395)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657		653,240		280,618			(98,094)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538		174,780		72,590			(26,117)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951		215,431		86,545			(32,138)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487		282,938		125,474			(42,002)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	11/29/2024	34,675	3,518,445	101.47	77,567		26,035		204,365			(9,790)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	12/05/2024	9,264	941,309	101.61	20,297		6,924		53,408			(2,541)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601		587,346		2,325,589			(88,199)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937		92,322		365,407			(13,795)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	12/02/2025	82,077	8,369,428	101.97	198,791		111,352		441,018			(16,612)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/06/2022	12/05/2025	139,700	14,220,023	101.79	347,154		194,876		768,246			(28,929)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	11/22/2024	4,627	1,696,039	366.54	47,151		15,584		60,922			(6,035)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	11/29/2024	8,427	3,086,601	366.29	87,132		29,368		112,947			(11,043)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	12/05/2024	3,520	1,293,666	367.48	34,816		11,926		44,250			(4,376)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	12/06/2024	4,631	1,690,433	365.02	50,664		17,400		66,761			(6,359)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	11/18/2025	3,563	1,307,433	366.94	46,391		25,792		53,735			(3,938)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/08/2022	11/21/2025	33,469	12,254,321	366.14	447,145		249,153		521,958			(37,851)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 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			65,396		134,354			(9,869)				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			391,821		812,829			(58,838)				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			113,085		231,676			(16,898)				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			87,760		179,642			(13,092)				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			219,837		452,597			(32,635)				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			21,971		62,722			(15,620)				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			25,183		61,600			(16,727)				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			21,651		47,214			(13,682)				03
AUG 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/30/2024	17,626	5,821,822	330.3	135,733			32,741		85,450			(19,731)				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			89,107		120,163			(16,650)				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			59,944		80,451			(11,110)				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			74,971		88,923			(13,867)				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			170,395		231,757			(31,389)				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			74,230		96,222			(13,564)				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			36,790		35,499			(6,723)				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			47,850		57,840			(8,709)				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			76,887		101,298			(13,966)				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			57,114		73,291			(10,292)				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			31,944		29,525			(5,756)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/21/2025	21,555	7,267,969	337.19	162,480			83,887		101,444			(15,057)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/22/2025	15,483	5,122,043	330.82	152,653			78,889		111,774			(14,132)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/26/2025	16,143	5,342,364	330.94	158,794			82,374		116,018			(14,641)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/26/2025	13,915	4,768,008	342.66	82,419			42,755		43,784			(7,599)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/28/2025	20,208	6,716,129	332.35	187,896			97,653		132,943			(17,289)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/29/2025	19,984	6,657,386	333.14	179,964			93,618		125,001			(16,542)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/23/2024	5,990	1,863,614	311.11	29,292			7,898		18,511			(4,107)				03
SEP 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/27/2024	8,246	2,551,937	309.49	44,609			12,228		31,427			(6,217)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/04/2024	9,488	2,934,500	309.29	52,373			14,760		37,743			(7,221)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/11/2024	5,603	1,733,951	309.47	30,816			8,917		22,254			(4,204)				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 Quarter-end (b)
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/17/2024	6,289	1,951,188	310.23	33,334			9,857		23,298			(4,507)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/18/2024	4,695	1,457,273	310.41	24,647			7,314		17,085			(3,328)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/19/2025	10,133	3,160,489	311.9	72,147			38,288		56,476			(6,500)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/22/2025	6,975	2,169,617	311.05	51,686			27,501		41,366			(4,643)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/23/2025	6,533	2,039,182	312.15	46,186			24,596		35,936			(4,145)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/26/2025	12,069	3,720,115	308.25	100,893			53,869		86,482			(9,028)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/26/2025	10,551	3,307,309	313.47	70,478			37,630		53,017			(6,306)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/29/2025	5,443	1,715,298	315.11	33,913			18,153		24,369			(3,026)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	09/30/2025	6,329	1,962,268	310.02	49,243			26,382		40,541			(4,389)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/03/2025	12,579	3,914,346	311.18	93,336			50,132		74,718			(8,295)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/06/2025	8,459	2,646,843	312.91	58,366			31,428		44,731			(5,172)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/07/2025	5,660	1,791,747	316.59	33,221			17,903		22,926			(2,941)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/10/2025	13,019	4,075,478	313.03	89,574			48,392		68,553			(7,906)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/13/2025	4,958	1,557,826	314.19	32,526			17,616		24,135			(2,863)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/17/2025	26,839	8,373,649	312	194,043			105,434		152,847			(17,011)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2022	10/20/2025	5,460	1,710,052	313.17	37,623			20,492		28,785			(3,289)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/01/2025	454	1,973,317	4,346.13	271,334			152,720		582,589			(22,820)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/05/2025	282	1,112,508	3,938.78	230,380			130,040		458,385			(19,304)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/15/2024	306	1,261,028	4,127.75	170,909			55,588		385,812			(22,186)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/05/2025	318	1,374,099	4,314.96	195,840			110,543		417,116			(16,410)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/09/2025	403	1,689,495	4,192.4	273,340			154,726		569,132			(22,820)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/12/2025	243	1,041,921	4,295.34	152,167			86,316		322,397			(12,669)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/02/2024	266	1,111,859	4,178.98	143,124			48,838		326,272			(18,140)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	12/12/2024	58	236,980	4,119.96	33,072			11,584		73,984			(4,134)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/10/2025	423	1,752,880	4,147.65	292,563			162,137		607,090			(25,093)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/14/2025	587	2,425,185	4,129.24	413,444			229,820		853,521			(35,327)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/18/2025	246	1,039,459	4,232.84	159,679			89,026		336,249			(13,593)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/21/2025	502	2,094,382	4,172.99	342,680			191,479		712,561			(29,089)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/25/2025	293	1,274,146	4,355.16	173,076			96,993		372,327			(14,637)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIW7F32TWEFA76	12/13/2022	11/28/2025	338	1,415,399	4,183.61	230,027		129,190		478,412			(19,400)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/06/2024	18,428	5,484,357	297.61	136,216		46,977		12,646			(17,168)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/12/2024	2,933	876,837	298.97	20,034		7,017		1,619			(2,504)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/05/2025	72,927	21,749,856	298.24	622,934		351,619		145,113			(52,198)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/08/2025	41,468	12,374,048	298.4	351,931		199,072		81,611			(29,408)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/09/2025	39,147	11,658,536	297.76	342,962		194,135		82,386			(28,633)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2022	12/12/2025	48,349	14,466,618	299.21	394,798		223,948		88,112			(32,870)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/09/2025	14,909	5,621,374	377.05	180,292		102,149		327,127			(15,066)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/12/2025	17,189	6,485,051	377.28	206,551		117,273		374,624			(17,213)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/12/2024	8,736	3,285,835	376.14	90,315		31,678		181,730			(11,305)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	11/26/2025	52,758	19,870,057	376.63	643,905		361,449		1,169,313			(54,457)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/01/2025	11,479	4,340,388	378.13	133,400		75,153		243,062			(11,230)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/05/2025	61,750	23,313,208	377.54	733,340		414,320		1,332,978			(61,506)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/13/2022	12/08/2025	12,384	4,674,337	377.45	147,710		83,630		268,311			(12,354)				03
Compass Index	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/16/2022	12/13/2024	3,826	1,240,476	324.26	37,877		13,393		35,855			(4,761)				03
DEC 24 JPMorgan	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/16/2022	12/13/2024	8,434	3,066,578	363.61	90,156		31,878		131,204			(11,332)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/13/2024	21,126	6,304,165	298.41	126,509		44,856		13,043			(15,945)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/19/2024	20,646	6,122,931	296.57	139,498		50,204		18,380			(17,437)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024		306,588		141,722			(44,999)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628		147,957		71,244			(21,612)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690		120,615		61,474			(17,590)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708		162,175		82,693			(23,537)				03
Edge 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		11,609		89,296			(4,633)				03
NOV 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		14,558		106,080			(5,195)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2024	21,092	4,026,634	190.91	102,928		37,184		56,736			(12,866)				03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	12/20/2022	12/13/2024	43,552	4,427,496	101.66	94,247		33,463		248,912			(11,895)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	12/20/2022	12/19/2024	24,516	2,479,805	101.15	57,956		20,887		150,985			(7,254)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384		235,638		920,616			(34,980)				03

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DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709			131,468		511,437			(19,421)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222			174,050		678,328			(25,670)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414			386,522		1,505,458			(56,732)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299			127,863		496,758			(18,677)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532			140,117		540,643			(20,434)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686			146,234		560,482			(21,224)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/20/2024	23,291	6,905,495	296.49	169,902			61,890		21,133			(21,414)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/23/2024	2,238	666,711	297.87	15,033			5,516		1,620			(1,887)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687			432,253		210,042			(62,735)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260			132,363		58,220			(19,211)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493			189,007		89,226			(27,258)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/19/2024	9,563	3,568,082	373.1	71,768			26,116		223,626			(9,071)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/23/2024	5,864	2,163,481	368.97	53,051			19,491		158,296			(6,668)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/12/2025	13,374	5,031,152	376.2	113,852			65,481		301,330			(9,611)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/12/2025	13,891	5,256,452	378.41	108,787			62,567		292,214			(9,183)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/15/2025	7,774	2,915,851	375.1	69,058			39,800		181,219			(5,813)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/16/2025	7,206	2,685,535	372.67	69,994			40,366		180,475			(5,887)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2022	12/19/2025	20,467	7,567,126	369.72	221,086			127,762		557,121			(18,543)				03
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			219,820		981,078			(31,904)				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			52,862		228,014			(7,636)				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			52,358		228,910			(7,551)				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			30,444		134,290			(10,574)				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			34,403		153,654			(11,904)				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			16,498		72,645			(5,560)				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			137,390		327,451			(20,296)				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			85,224		200,916			(12,569)				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			266,856		624,886			(39,168)				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			83,027		195,644			(12,128)				03

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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			97,813		232,486			(14,264)				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			399,439		954,411			(57,973)				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			98,114		234,309			(14,172)				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			346,336		829,406			(49,711)				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			29,118		128,531			(10,351)				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			29,303		80,735			(16,161)				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			31,721		95,862			(16,782)				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			37,100		118,100			(18,861)				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			899		2,297			(450)				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			82,636		124,459			(14,461)				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			57,130		77,932			(9,959)				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			63,269		94,358			(10,946)				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			56,674		73,270			(9,786)				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			131,917		199,429			(22,693)				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			90,437		136,137			(15,440)				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			38,230		42,849			(6,527)				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			127,371		185,969			(21,665)				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			120,721		180,355			(20,496)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513			33,389		36,923			(5,637)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678			66,646		98,088			(11,231)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442			128,666		204,160			(21,603)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527			112,482		183,316			(18,851)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872			134,904		201,499			(22,443)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/02/2024	19,746	4,566,943	231.28	82,540			28,930		327,033			(10,746)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/06/2024	41,559	9,594,313	230.86	179,951			63,738		704,120			(23,294)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/13/2024	28,452	6,566,925	230.81	124,334			44,830		483,241			(15,936)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/19/2024	14,436	3,312,459	229.46	70,158			25,673		263,158			(8,917)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/28/2022	12/27/2024	23,968	5,486,647	228.92	121,755			45,406		448,733			(15,303)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/23/2024	11,296	3,458,896	306.21	59,868			18,652		64,768			(8,280)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/28/2024	8,537	2,634,256	308.57	39,526			12,520		38,972			(5,425)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/01/2024	8,026	2,478,457	308.81	36,758			11,794		36,040			(5,015)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/08/2024	7,244	2,229,461	307.75	35,642			11,687		36,759			(4,812)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/15/2024	7,843	2,419,850	308.55	37,096			12,420		37,255			(4,957)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/22/2024	7,669	2,360,472	307.8	38,268			13,071		39,742			(5,062)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/25/2024	3,160	975,887	308.87	14,850			5,115		14,836			(1,956)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387			112,297		212,073			(17,897)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718			41,760		72,804			(6,621)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636			46,781		89,764			(7,404)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286			133,588		248,592			(21,032)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119			63,047		113,826			(9,858)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/07/2025	25,594	7,851,779	308.78	195,539			110,203		207,139			(17,143)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135			50,347		87,383			(7,792)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891			139,299		256,841			(21,412)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/17/2025	11,033	3,385,442	308.85	84,622			48,044		89,517			(7,348)				03
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			58,873		107,339			(8,989)				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			173,914		316,040			(26,421)				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			86,233		163,262			(13,014)				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			7,990		109,240			(3,414)				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			24,437		330,828			(8,931)				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			20,210		255,241			(6,737)				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			113,717		36,276			(38,327)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/04/2023	01/03/2025	13,022	3,853,195	295.91	101,875			38,763		13,936			(12,734)				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			60,069		25,633			(8,718)				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			143,997		65,157			(20,767)				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			519,593		236,167			(74,579)				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			256,856		115,872			(36,694)				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			221,172		99,985			(31,546)				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			191,076		85,626			(27,126)				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 Quarter-end (b)
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/23/2024	40,053	4,044,169	100.97	100.453		37,424		252,944			(12,803)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/30/2024	35,399	3,583,414	101.23	85.311		32,302		215,161			(10,767)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/09/2025	16,627	1,691,652	101.74	42.333		24,525		92,038			(3,617)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/19/2025	418,069	42,358,708	101.32	1,130,875		659,590		2,439,219			(95,730)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/22/2025	94,356	9,551,681	101.23	258,819		151,258		556,736			(21,848)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/23/2025	333,380	33,758,080	101.26	910,795		532,633		1,959,470			(76,814)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/29/2025	114,337	11,604,100	101.49	303,223		178,021		652,904			(25,432)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/04/2023	12/30/2025	294,016	29,795,546	101.34	796,194		467,746		1,710,440			(66,716)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/21/2025	543	2,376,252	4,378.09	253,236		145,295		679,489			(22,073)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	12/02/2025	491	2,150,508	4,380.21	230,187		133,094		616,699			(19,855)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	12/11/2025	604	2,608,485	4,322.19	300,952		175,084		788,704			(25,739)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/08/2024	370	1,518,042	4,098.94	168,831		56,024		476,029			(23,069)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/14/2024	314	1,351,191	4,301.1	112,792		38,101		346,365			(15,274)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/20/2024	317	1,335,471	4,209.92	128,135		44,034		377,609			(17,198)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/22/2024	336	1,434,849	4,266.7	127,141		43,938		383,187			(17,014)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/27/2024	488	2,098,898	4,299.61	178,291		62,467		543,131			(23,685)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	12/05/2024	355	1,535,479	4,327	126,075		45,118		387,932			(16,555)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	12/10/2024	262	1,101,581	4,202.1	108,999		39,508		317,156			(14,211)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	12/11/2024	155	656,171	4,222.19	63,179		22,958		185,273			(8,225)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	01/10/2023	11/14/2025	523	2,210,901	4,227.99	279,323		159,459		716,863			(24,511)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06	505,851		300,176		620,913			(42,154)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/30/2024	10,116	3,650,666	360.87	124,329		47,339		180,565			(15,780)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/09/2025	7,825	2,840,077	362.97	89,043		34,662		126,776			(11,146)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/10/2025	3,284	1,192,390	363.04	37,279		14,543		53,052			(4,660)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99	89,275		52,403		108,978			(7,557)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39	342,345		201,733		428,987			(28,819)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44	315,215		185,866		397,570			(26,511)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96	548,214		323,876		683,816			(45,979)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31	308,490		182,599		383,878			(25,802)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JAN 26 JPMorgan MOZAIC2 Call	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			116,957		242,875			(16,501)				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			62,505		420,289			(21,627)				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			46,545		297,909			(15,127)				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			29,181		187,464			(9,350)				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			79,025		303,242			(11,599)				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			67,870		284,465			(9,962)				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			83,963		336,761			(12,245)				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			78,890		286,598			(11,450)				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			147,570		585,501			(21,418)				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			172,150		655,175			(24,709)				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			131,187		509,404			(18,741)				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			114,746		429,136			(16,290)				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			116,267		449,810			(16,404)				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			113,415		380,816			(16,026)				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			64,405		217,787			(9,101)				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			53,301		179,272			(7,520)				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			45,250		153,967			(6,384)				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			174,535		583,491			(24,510)				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			115,081		390,307			(16,161)				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			33,145		196,093			(11,171)				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			25,587		147,724			(8,199)				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			7,782		27,994			(1,172)				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			44,477		156,033			(6,455)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/23/2025	17,230	6,315,103	366.52	259,858			153,100		511,264			(22,079)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/23/2025	25,165	9,287,410	369.06	350,051			206,239		697,810			(29,743)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/29/2025	16,438	6,046,488	367.84	238,276			140,930		471,295			(20,133)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2023	12/30/2025	42,036	15,409,845	366.59	634,061			375,261		1,245,536			(53,525)				03

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STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/28/2025	26,520	9,709,204	368.11	355,367			201,714		411,030			(31,923)				03
OCT 25 JPMorgan MOZAIC2 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			80,824		143,562			(12,791)				03
OCT 25 JPMorgan MOZAIC2 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			110,712		222,941			(17,491)				03
OCT 25 JPMorgan MOZAIC2 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			136,003		266,385			(21,449)				03
OCT 24 JPMorgan MOZAIC2 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			60,848		270,568			(28,251)				03
OCT 24 JPMorgan MOZAIC2 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			79,375		352,137			(36,116)				03
OCT 24 JPMorgan MOZAIC2 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			71,433		301,920			(31,555)				03
OCT 24 JPMorgan MOZAIC2 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			65,041		269,900			(28,051)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/30/2024	4,091	1,500,302	368.71	41,035			13,384		52,661			(5,745)				03
OCT 25 JPMorgan MOZAIC2 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			125,152		258,154			(20,520)				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			22,870		191,153			(7,201)				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			18,431		41,045			(5,804)				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			239,901		370,946			(34,818)				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			115,237		186,758			(16,645)				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			89,972		148,827			(12,975)				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			24,605		58,240			(9,139)				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			20,009		48,336			(7,226)				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			29,021		64,621			(10,316)				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			26,394		64,617			(9,133)				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			11,744		30,348			(4,018)				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			86,792		147,418			(13,033)				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			173,221		261,091			(26,012)				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			101,866		159,971			(15,196)				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			83,205		140,853			(12,352)				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			68,195		210,847			(21,473)				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			325,171		491,163			(48,272)				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			118,999		183,715			(17,551)				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			115,383		193,707			(16,935)				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			217,065		325,205			(31,860)				03

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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			82,741		131,091			(12,086)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/16/2025	20,075	6,115,965	304.65	202,561			119,695		188,052			(17,456)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/19/2025	20,838	6,228,678	298.91	261,308			154,712		263,969			(22,454)				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			55,220		76,985			(18,611)				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			39,467		54,664			(12,827)				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			43,979		53,827			(13,475)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/25/2023	01/23/2025	49	193,684	3,921.53	30,250			12,358		73,692			(3,787)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	12/27/2024	29,607	6,751,630	228.04	199,553			77,302		578,653			(26,054)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/03/2025	20,550	4,696,022	228.52	134,395			52,880		392,227			(17,372)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/09/2025	16,877	3,878,966	229.84	100,923			40,227		301,416			(12,935)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/10/2025	21,856	5,046,836	230.91	121,084			48,365		368,968			(15,497)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/25/2023	01/23/2025	34,611	8,001,613	231.19	188,974			77,521		575,450			(23,752)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/24/2025	63,317	6,522,968	103.02	149,999			61,740		289,851			(18,853)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	12/30/2025	14,651	1,484,727	101.34	49,403			29,623		85,232			(4,225)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/09/2026	137,618	14,138,897	102.74	387,533			233,819		667,259			(32,836)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/13/2026	109,311	11,265,590	103.06	295,577			178,772		507,448			(24,951)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/16/2026	411,370	42,350,519	102.95	1,129,621			684,461		1,938,516			(95,093)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/20/2026	107,360	11,059,170	103.01	292,771			177,821		502,006			(24,555)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/26/2023	01/23/2026	454,669	46,917,286	103.19	1,211,238			736,985		2,073,683			(101,308)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/09/2026	25,745	9,398,585	365.07	378,703			228,704		424,863			(32,117)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/12/2026	9,702	3,561,789	367.13	134,272			81,237		147,812			(11,356)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/13/2026	10,991	4,036,980	367.3	151,346			91,622		166,372			(12,788)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/16/2026	43,281	15,927,496	368	583,864			354,103		637,373			(49,196)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/20/2026	11,709	4,312,488	368.29	156,907			95,389		170,704			(13,172)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/23/2026	39,955	14,742,840	368.99	524,204			319,248		566,551			(43,885)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/26/2026	10,290	3,809,028	370.16	130,377			79,542		139,203			(10,885)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/27/2026	12,552	4,630,337	368.88	165,566			101,070		179,085			(13,810)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/17/2025	15,113	5,535,789	366.3	169,565			68,915		207,484			(21,551)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	01/27/2025	1,688	618,835	366.68	18,767			7,781		22,831			(2,352)				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 Quarter-end (b)
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2023	12/30/2025	2,108	768,298	364.53	31,404			18,848		35,424			(2,688)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/13/2026	51,762	15,494,443	299.34	371,052			224,629		98,506			(31,352)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/16/2026	128,303	38,263,908	298.23	975,789			591,798		274,014			(82,219)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/20/2026	38,058	11,318,045	297.39	302,597			183,959		88,779			(25,403)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/23/2026	126,715	37,677,298	297.34	1,011,582			616,069		298,283			(84,686)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/26/2026	32,647	9,730,696	298.06	251,588			153,492		72,028			(21,004)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/27/2026	50,760	15,067,655	296.84	416,173			254,053		126,072			(34,713)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/13/2025	11,374	3,400,587	298.99	66,589			26,841		7,593			(8,511)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/17/2025	32,901	9,790,578	297.58	211,509			85,962		28,535			(26,882)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/24/2025	21,527	6,391,864	296.93	144,849			59,702		21,457			(18,231)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/27/2025	5,067	1,500,201	296.05	36,072			14,956		5,881			(4,521)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	12/30/2025	10,443	3,098,972	296.74	85,043			51,042		25,138			(7,280)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/09/2026	17,120	5,105,778	298.23	129,775			78,373		36,160			(11,006)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/26/2023	01/23/2026	50,396	18,840,410	373.85	601,371			365,908		1,226,059			(50,299)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/26/2023	01/24/2025	10,402	3,875,607	372.58	107,466			44,233		249,071			(13,507)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/26/2023	01/09/2026	32,631	12,160,817	372.68	402,526			242,865		819,386			(34,106)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/26/2023	01/13/2026	17,127	6,404,150	373.92	203,000			122,779		415,320			(17,136)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/26/2023	01/16/2026	52,871	19,727,790	373.13	644,377			390,441		1,311,746			(54,245)				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			53,312		70,263			(8,741)				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			158,654		227,283			(25,920)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/10/2025	9,252	3,130,080	338.3	67,901			38,751		42,592			(6,331)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/14/2025	9,280	3,030,110	326.53	110,709			63,375		88,799			(10,280)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/16/2025	16,140	5,255,156	325.59	199,730			114,509		162,647			(18,509)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/17/2025	10,249	3,315,283	323.47	137,282			78,766		115,501			(12,709)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/17/2025	7,725	2,603,214	337	60,318			34,608		39,135			(5,584)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/21/2025	9,042	2,943,850	325.56	112,302			64,628		91,466			(10,354)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/22/2025	9,091	2,992,349	329.15	98,413			56,677		75,375			(9,064)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/03/2023	10/24/2025	14,499	4,742,834	327.12	169,963			98,029		134,882			(15,623)				03

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OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63	142,590		82,484		97,871			(13,054)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/29/2025	7,338	2,435,286	331.89	71,516		41,400		51,986			(6,541)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/30/2025	11,302	3,747,647	331.6	111,511		64,600		81,517			(10,188)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/31/2025	8,572	2,856,716	333.25	79,146		45,884		55,962			(7,224)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/04/2024	14,990	4,864,751	324.54	155,376		47,768		130,797			(23,371)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/10/2024	8,431	2,722,497	322.92	94,712		29,762		83,667			(14,106)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/15/2024	9,046	2,922,404	323.06	101,304		32,397		89,138			(14,965)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/18/2024	8,249	2,685,385	325.53	82,410		26,627		67,305			(12,115)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/25/2024	11,189	3,671,940	328.17	98,784		32,665		73,683			(14,360)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/31/2024	8,265	2,713,902	328.36	72,655		24,487		53,956			(10,461)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/01/2025	11,145	3,617,488	324.57	142,294		80,638		117,957			(13,391)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/03/2025	13,377	4,365,336	326.34	159,844		90,727		128,701			(15,011)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/03/2025	7,544	2,561,509	339.53	52,127		29,587		31,604			(4,895)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/07/2025	13,804	4,459,687	323.07	186,830		106,376		158,329			(17,473)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954		131,681		225,088			(18,782)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113		66,650		123,255			(9,462)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475		218,191		370,426			(30,976)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294		72,947		134,301			(10,308)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224		63,808		106,633			(9,016)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030		55,235		101,034			(7,793)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/27/2024	3,485	1,053,271	302.21	26,801		10,518		30,332			(3,545)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	15,175	4,624,772	304.77	140,365		85,170		142,730			(12,016)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/27/2024	7,723	2,357,132	305.22	50,507		19,821		53,032			(6,680)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/03/2025	3,560	1,078,472	302.91	26,525		10,572		29,571			(3,473)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2025	1,652	500,469	303.03	12,255		4,916		13,632			(1,598)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	22,595	6,719,925	297.41	275,657		166,128		308,333			(23,845)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	32,367	9,857,303	304.55	300,364		181,018		306,378			(25,982)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/29/2025	5,108	1,530,838	299.7	57,311		34,604		62,438			(4,943)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/29/2025	11,656	3,539,088	303.64	112,243		67,771		116,144			(9,682)				03

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DEC 25 JPMorgan MOZAIG 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			46,547		86,370			(6,639)				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			110,936		399,613			(15,999)				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			157,012		546,816			(22,536)				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			120,185		418,252			(17,142)				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			79,499		279,995			(11,286)				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			86,784		299,148			(12,244)				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			32,474		204,524			(11,589)				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			36,089		227,849			(12,829)				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			53,518		335,289			(18,660)				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			36,437		223,235			(12,656)				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			40,171		235,616			(13,900)				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			26,130		161,545			(8,939)				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			25,600		154,561			(8,660)				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			43,393		260,040			(14,411)				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			47,636		273,183			(15,649)				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			20,980		124,288			(6,818)				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			72,315		265,715			(10,614)				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			66,464		254,071			(9,755)				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			89,722		330,094			(13,084)				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			190,427		668,579			(27,638)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/10/2025	8,679	877,891	101.15	27,981			11,418		53,272			(3,658)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/24/2025	30,380	3,131,584	103.08	72,730			30,526		137,650			(9,322)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	02/06/2025	35,602	3,691,582	103.69	77,648			33,401		145,051			(9,773)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	02/07/2025	8,245	855,549	103.76	17,777			7,661		33,176			(2,234)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/20/2026	45,157	4,632,632	102.59	131,993			81,217		223,523			(11,215)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/23/2026	136,191	14,034,504	103.05	374,798			231,021		633,285			(31,757)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/27/2026	142,781	14,739,299	103.23	384,367			237,466		647,878			(32,447)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	01/30/2026	452,134	46,777,818	103.46	1,180,975			730,872		1,986,660			(99,416)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/09/2023	02/03/2026	104,163	10,840,243	104.07	250,616			155,451		419,629			(21,019)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/09/2023	02/02/2026	51,997	5,417,075	104.18	123,182			76,363		206,104			(10,341)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/09/2023	02/06/2026	232,565	24,133,268	103.77	583,506			362,546		978,498			(48,804)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/27/2026	16,869	5,008,178	296.89	134,031			82,806		41,699			(11,314)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/30/2026	138,368	41,157,672	297.45	1,070,134			662,275		325,639			(90,085)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/02/2026	23,908	7,136,840	298.51	175,319			108,685		51,038			(14,718)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/03/2026	33,566	9,968,725	296.99	266,162			165,094		83,013			(22,323)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/06/2026	115,680	34,320,088	296.68	933,095			579,754		295,713			(78,044)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/09/2026	20,487	6,060,342	295.81	172,778			107,531		56,996			(14,411)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/24/2025	8,876	2,636,725	297.06	57,230			24,020		8,664			(7,335)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/30/2025	6,358	1,888,473	297.04	41,217			17,500		6,393			(5,238)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/31/2025	14,326	4,266,859	297.83	88,387			37,598		12,745			(11,218)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/06/2025	10,867	3,224,488	296.73	72,178			31,047		11,819			(9,085)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	02/07/2025	8,775	2,600,663	296.38	59,603			25,685		10,114			(7,492)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/12/2026	8,301	2,481,229	298.9	59,058			36,168		16,485			(5,056)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/10/2023	01/23/2026	15,968	4,750,033	297.48	122,913			75,762		37,085			(10,414)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/24/2025	1,996	743,196	372.3	19,026			8,019		48,269			(2,449)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/06/2025	7,742	2,893,104	373.69	70,174			30,311		178,595			(8,869)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	02/13/2025	5,236	1,947,553	371.95	51,336			22,455		128,458			(6,426)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/20/2026	7,680	2,864,105	372.91	87,124			53,759		191,920			(7,424)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/23/2026	9,796	3,660,405	373.68	108,355			66,975		239,483			(9,207)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/26/2026	11,972	4,486,436	374.75	127,778			79,117		283,941			(10,827)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/27/2026	9,648	3,607,517	373.92	106,033			65,691		234,433			(8,976)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/14/2023	01/30/2026	40,902	15,310,917	374.33	443,805			275,423		982,404			(37,464)				03
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			71,382		258,363			(9,666)				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			117,628		420,298			(15,905)				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			308,059		1,088,091			(41,470)				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			115,979		405,469			(15,521)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 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			76,264		266,822			(10,161)				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			38,358		74,489			(10,942)				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			99,619		293,669			(28,418)				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			30,578		240,243			(9,369)				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			30,873		240,283			(9,334)				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			30,649		236,425			(9,055)				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			79,439		593,114			(22,661)				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			343,435		655,444			(46,232)				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			68,983		131,182			(9,245)				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			97,240		186,294			(13,013)				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			443,960		849,676			(59,151)				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			55,812		106,745			(7,393)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/24/2025	2,264	829,544	366.34	22,712			9,655		31,132			(2,948)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/06/2025	6,662	2,453,237	368.23	62,292			27,133		83,373			(7,939)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/10/2025	6,363	2,334,773	366.94	62,992			27,636		85,506			(7,984)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/14/2025	10,444	3,828,926	366.61	105,068			46,422		143,008			(13,243)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/23/2026	8,292	3,047,652	367.52	103,573			64,381		124,798			(8,850)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/27/2026	9,025	3,321,419	368.03	111,096			69,214		133,271			(9,457)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	01/30/2026	44,585	16,466,946	369.34	526,992			328,879		624,769			(44,735)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/02/2026	9,282	3,441,996	370.83	104,699			65,449		122,426			(8,863)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/21/2023	02/03/2026	17,348	6,391,642	368.43	211,476			132,271		252,680			(17,885)				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			12,023		84,418			(3,430)				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			27,122		44,490			(8,092)				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			87,478		158,966			(24,419)				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			31,878		136,742			(9,298)				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			28,370		119,637			(8,093)				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			34,938		94,875			(4,774)				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			150,881		404,074			(20,311)				03

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FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/21/2023	02/09/2026	104,100	10,798,266	103.73	262,331		164,776		440,709			(22,083)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/21/2023	02/10/2026	137,622	14,246,633	103.52	356,992		224,357		600,241			(30,024)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/21/2023	02/13/2026	494,966	51,362,622	103.77	1,241,870		781,748		2,083,687			(104,157)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/21/2023	02/17/2026	106,809	11,044,045	103.4	282,082		177,953		473,964			(23,572)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/16/2026	281	1,126,220	4,003.34	226,685		139,417		446,065			(19,369)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/16/2026	193	828,010	4,283.77	124,732		76,713		261,869			(10,658)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/23/2026	739	3,151,639	4,264.85	486,419		300,382		1,015,006			(41,291)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/27/2026	203	834,653	4,115.24	150,805		93,342		303,835			(12,754)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/27/2026	200	885,725	4,431.06	114,101		70,624		248,517			(9,650)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/30/2026	196	783,909	3,992.61	160,530		99,531		314,254			(13,539)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/30/2026	189	821,959	4,354.52	115,695		71,733		246,330			(9,757)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/03/2026	164	711,918	4,346.53	101,252		62,920		215,171			(8,508)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/06/2026	760	3,365,595	4,425.62	440,204		274,013		952,155			(36,886)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/09/2026	330	1,471,963	4,453.88	186,638		116,370		407,071			(15,596)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/13/2026	202	861,996	4,276.41	133,020		83,122		276,895			(11,075)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/17/2025	240	980,424	4,083.74	146,552		60,837		321,710			(19,025)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/24/2025	170	728,185	4,277.4	84,900		35,735		199,103			(10,912)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/07/2025	143	603,973	4,229.21	76,251		32,950		174,353			(9,611)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	02/13/2025	65	277,619	4,246.24	34,440		15,044		79,056			(4,305)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/14/2023	01/13/2026	198	807,079	4,078.63	150,147		92,181		301,249			(12,866)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/23/2023	02/14/2025	109	448,641	4,119.37	55,055		24,460		144,127			(6,978)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/17/2026	25,815	7,669,586	297.1	178,111		112,776		64,436			(14,938)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/20/2026	101,219	29,848,326	294.89	784,279		497,383		310,079			(65,597)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/23/2026	23,112	6,812,994	294.78	180,293		114,522		71,765			(15,038)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/07/2025	7,150	2,108,024	294.81	45,596		20,037		10,426			(5,844)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/13/2025	11,915	3,530,749	296.34	69,125		30,701		14,144			(8,785)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/14/2025	35,438	10,504,311	296.41	204,806		91,120		41,789			(25,994)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	02/21/2025	22,101	6,500,927	294.15	148,277		66,766		37,072			(18,637)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	02/24/2023	01/30/2026	7,185	2,137,331	297.47	48,187		30,213		16,877			(4,110)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/06/2026	16,359	4,850,988	296.54	115,651		72,793		42,367			(9,799)				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		36,529		22,302			(4,896)				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		209,664		119,891			(28,058)				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		890,392		526,503			(118,632)				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		295,082		570,148			(40,996)				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		182,637		331,583			(25,374)				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		82,628		153,167			(11,410)				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		31,245		55,448			(4,315)				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		232,266		427,111			(31,928)				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		118,336		206,928			(16,267)				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		64,125		119,650			(8,775)				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		35,183		63,924			(4,807)				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		28,315		49,131			(3,869)				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		14,133		43,619			(4,545)				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		14,807		45,604			(4,744)				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		14,878		44,357			(4,653)				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		14,120		41,206			(4,269)				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		383,040		734,373			(53,791)				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		124,007		227,496			(17,415)				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		39,131		74,038			(5,470)				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		120,681		232,662			(16,844)				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		57,327		105,185			(8,001)				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		16,205		496,576			(28,359)				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		11,155		353,227			(16,918)				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		16,462		430,655			(21,099)				03
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		35,339		624,430			(38,284)				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		39,167		705,355			(40,502)				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		31,701		527,529			(29,437)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 FIA 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	.....	.....39,388	.....	.....569,387	.....	.....	.....(33,498)	.....	.....	.....	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	.....	.....27,046	.....	.....435,840	.....	.....	.....(21,975)	.....	.....	.....	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	.....	.....30,780	.....	.....491,357	.....	.....	.....(24,146)	.....	.....	.....	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	.....	.....23,272	.....	.....377,897	.....	.....	.....(17,217)	.....	.....	.....	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	.....	.....20,946	.....	.....342,279	.....	.....	.....(14,891)	.....	.....	.....	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	.....	.....21,287	.....	.....366,849	.....	.....	.....(14,349)	.....	.....	.....	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	.....	.....19,562	.....	.....319,526	.....	.....	.....(12,536)	.....	.....	.....	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	.....	.....40,952	.....	.....549,358	.....	.....	.....(24,844)	.....	.....	.....	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	.....	.....894	.....	.....12,702	.....	.....	.....(539)	.....	.....	.....	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	.....	.....72,670	.....	.....558,855	.....	.....	.....(19,450)	.....	.....	.....	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	.....	.....	.....	.....144,885	.....	.....	.....(4,156)	.....	.....	.....	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	.....	.....73,219	.....	.....463,288	.....	.....	.....(19,202)	.....	.....	.....	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	.....	.....772	.....	.....229,368	.....	.....	.....(7,029)	.....	.....	.....	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	.....	.....45,510	.....	.....371,192	.....	.....	.....(11,699)	.....	.....	.....	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	.....	.....1,586	.....	.....245,997	.....	.....	.....(8,018)	.....	.....	.....	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	.....	.....33,181	.....	.....284,167	.....	.....	.....(8,295)	.....	.....	.....	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	.....	.....2,724	.....	.....263,377	.....	.....	.....(9,914)	.....	.....	.....	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	.....	.....35,093	.....	.....300,230	.....	.....	.....(8,678)	.....	.....	.....	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	.....	.....7,592	.....	.....477,593	.....	.....	.....(22,287)	.....	.....	.....	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	.....	.....52,497	.....	.....365,416	.....	.....	.....(12,605)	.....	.....	.....	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	.....	.....13,087	.....	.....543,408	.....	.....	.....(28,356)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.04/24/2025	417	1,880,644	4,509.29	140,870	.....	.....69,716	.....	.....428,131	.....	.....	.....(16,351)	.....	.....	.....	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	.....	.....11,977	.....	.....450,545	.....	.....	.....(23,694)	.....	.....	.....	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	.....	.....86,140	.....	.....530,727	.....	.....	.....(19,895)	.....	.....	.....	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	.....	.....110,128	.....	.....660,633	.....	.....	.....(25,054)	.....	.....	.....	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	.....	.....167,250	.....	.....893,989	.....	.....	.....(37,395)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 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	.....	.....163,713	.....	.....840,591	.....	.....	.....(35,985)	.....	.....	.....	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	.....	.....118,903	.....	.....610,259	.....	.....	.....(25,948)	.....	.....	.....	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	.....	.....75,849	.....	.....450,754	.....	.....	.....(16,279)	.....	.....	.....	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	.....	.....116,829	.....	.....652,931	.....	.....	.....(24,667)	.....	.....	.....	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	.....	.....210,698	.....	.....1,027,602	.....	.....	.....(43,775)	.....	.....	.....	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	.....	.....166,295	.....	.....740,857	.....	.....	.....(34,160)	.....	.....	.....	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	.....	.....144,509	.....	.....691,424	.....	.....	.....(29,094)	.....	.....	.....	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	.....	.....174,808	.....	.....834,123	.....	.....	.....(34,733)	.....	.....	.....	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	.....	.....144,969	.....	.....675,415	.....	.....	.....(28,309)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/28/2023	.07/22/2025	560	2,404,229	4,295.03	268,432	.....	.....146,669	.....	.....704,022	.....	.....	.....(27,981)	.....	.....	.....	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	.....	.....108,322	.....	.....529,817	.....	.....	.....(20,408)	.....	.....	.....	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	.....	.....97,464	.....	.....521,222	.....	.....	.....(18,212)	.....	.....	.....	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	.....	.....97,120	.....	.....524,060	.....	.....	.....(17,891)	.....	.....	.....	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	.....	.....85,286	.....	.....459,978	.....	.....	.....(15,491)	.....	.....	.....	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	.....	.....165,443	.....	.....844,299	.....	.....	.....(29,234)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.01/29/2025	488	2,360,412	4,841.87	77,196	.....	.....33,655	.....	.....337,948	.....	.....	.....(10,108)	.....	.....	.....	03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.01/31/2025	366	1,784,864	4,882.28	54,058	.....	.....23,655	.....	.....242,335	.....	.....	.....(7,058)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.02/07/2025	519	2,557,905	4,929.57	71,420	.....	.....31,652	.....	.....328,014	.....	.....	.....(9,232)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.02/12/2025	378	1,816,756	4,809.16	65,789	.....	.....29,415	.....	.....275,930	.....	.....	.....(8,444)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.02/19/2025	379	1,810,035	4,777.71	70,553	.....	.....31,926	.....	.....288,302	.....	.....	.....(8,967)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.02/25/2025	454	2,150,510	4,740.67	91,343	.....	.....41,750	.....	.....360,792	.....	.....	.....(11,513)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.02/28/2025	343	1,635,502	4,769.34	66,286	.....	.....30,446	.....	.....265,570	.....	.....	.....(8,320)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.09/18/2024	331	1,543,154	4,667.88	52,091	.....	.....15,757	.....	.....239,768	.....	.....	.....(8,435)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.09/24/2024	657	3,094,615	4,711.01	96,044	.....	.....29,760	.....	.....454,198	.....	.....	.....(15,387)	.....	.....	.....	03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.09/27/2024	367	1,703,585	4,637.75	63,607	.....	.....19,940	.....	.....279,045	.....	.....	.....(10,137)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.10/01/2024	402	1,846,553	4,598.22	75,762	.....	.....24,112	.....	.....320,885	.....	.....	.....(11,990)	.....	.....	.....	03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	.03/02/2023	.10/04/2024	427	1,962,345	4,598.78	81,322	.....	.....26,169	.....	.....341,682	.....	.....	.....(12,803)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		21,432		310,431			(10,105)				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		26,065		393,520			(11,860)				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		20,171		321,474			(8,954)				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		10,645		176,412			(4,680)				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		15,062		234,321			(6,496)				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		13,553		202,375			(5,763)				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		14,639		240,666			(6,028)				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		10,641		157,831			(4,285)				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		14,052		217,454			(5,512)				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		13,739		202,988			(5,231)				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		15,403		218,721			(5,792)				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		21,850		295,202			(7,985)				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		9,845		137,478			(3,541)				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		13,852		201,163			(4,924)				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		12,403		168,256			(4,341)				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		14,611		201,912			(5,056)				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		15,931		227,205			(5,370)				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		20,394		241,423			(6,700)				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		20,869		265,868			(6,687)				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		10,192		134,635			(3,209)				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		22,654		229,142			(7,084)				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		26,149		254,741			(7,879)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/06/2025	8,335	2,800,253	335.97	54,101		32,405		46,041			(5,049)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/07/2025	14,275	4,714,319	330.25	119,360		71,542		112,048			(11,129)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/10/2025	12,383	4,167,726	336.57	78,476		47,134		66,043			(7,295)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/13/2025	12,561	4,220,648	336.01	81,861		49,266		69,635			(7,586)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/14/2025	11,558	3,849,157	333.03	86,109		51,858		77,256			(7,971)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/17/2025	6,699	2,287,200	341.42	34,037		20,540		25,925			(3,141)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/03/2023	11/19/2025	14,322	4,782,969	333.95	102,861		62,154		90,842			(9,474)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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		44,972		62,803			(6,844)				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		66,850		103,170			(10,156)				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		45,932		62,124			(6,932)				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		82,021		119,852			(12,317)				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		47,650		65,522			(7,108)				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		75,791		102,716			(11,270)				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		92,319		134,560			(13,705)				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		21,842		59,693			(9,117)				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		23,467		59,909			(9,663)				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		22,408		53,337			(8,944)				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		16,852		36,544			(6,526)				03	
NOV 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		20,863		46,744			(7,911)				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		30,764		68,543			(11,334)				03	
DEC 24 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		11,802		27,344			(4,313)				03	
OCT 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		34,043		52,081			(5,360)				03	
NOV 25 NYSE Zebra Edge 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		35,785		53,218			(5,595)				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		1,622		513,809			(36,898)				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		3,425		426,753			(28,333)				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		5,830		449,659			(24,114)				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		8,795		433,642			(25,818)				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		10,813		436,151			(25,231)				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		12,538		418,858			(24,803)				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		16,078		409,151			(25,225)				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		15,996		429,382			(21,727)				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		19,991		444,164			(23,323)				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		21,513		456,667			(23,032)				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		14,453		327,765			(14,296)				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		14,045		285,699			(12,910)				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		18,736		374,895			(15,934)				03	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/22/2024	365	1,676,343	4,586.94	73,311		16,356		275,022			(13,290)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	07/26/2024	647	2,959,204	4,575.64	134,332		30,796		495,438			(24,159)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/06/2024	719	3,394,761	4,719.14	113,414		27,860		461,919			(19,963)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/09/2024	582	2,790,791	4,791.88	78,059		19,515		337,479			(13,660)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/15/2024	499	2,385,451	4,782.38	69,722		18,027		295,982			(12,062)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/19/2024	473	2,287,059	4,830.93	59,802		15,797		262,656			(10,268)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/23/2024	570	2,689,744	4,717.69	94,632		25,519		375,223			(16,126)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	08/28/2024	483	2,336,817	4,838.43	62,009		17,142		268,918			(10,469)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	09/04/2024	446	2,205,787	4,945.71	45,438		12,982		210,987			(7,573)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/06/2023	09/13/2024	857	4,114,546	4,802	125,724		37,377		516,187			(20,614)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	03/06/2023	02/14/2025	37,187	8,583,166	230.81	151,352		68,194		630,826			(19,453)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	03/06/2023	02/21/2025	61,318	14,060,934	229.31	282,065		128,606		1,123,067			(35,899)				03
MAR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	03/06/2023	03/03/2025	31,029	7,057,947	227.46	155,147				597,012			(30,863)				03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	04/26/2024	402	1,857,525	4,625.08	44,202		2,695		260,111			(9,811)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	05/13/2024	315	1,469,050	4,661.58	33,641		3,309		196,969			(7,169)				03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	05/24/2024	352	1,652,668	4,695.88	35,627		4,311		211,080			(7,402)				03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	06/14/2024	377	1,761,631	4,667.19	44,849		7,230		243,491			(8,892)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	07/05/2024	310	1,451,986	4,679.9	38,776		7,674		201,918			(7,351)				03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	07/23/2024	284	1,383,000	4,867.32	23,453		5,322		141,207			(4,286)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	08/02/2024	295	1,462,562	4,950.62	20,497		4,963		128,588			(3,672)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	08/13/2024	299	1,499,105	5,020.11	18,186		4,695		116,375			(3,189)				03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	08/23/2024	268	1,345,257	5,028.81	16,848		4,586		105,219			(2,898)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	09/10/2024	296	1,487,427	5,029.85	20,204		5,984		121,579			(3,361)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	09/17/2024	436	2,177,633	4,993.54	33,557		10,237		194,912			(5,512)				03
SEP 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	09/20/2024	341	1,686,609	4,942.59	30,121		9,301		167,503			(4,921)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	10/04/2024	283	1,361,710	4,815.78	35,379		11,524		172,480			(5,638)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	10/18/2024	269	1,309,556	4,868.6	31,274		10,692		155,883			(4,865)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	10/28/2024	286	1,475,126	5,165.73	17,351		6,124		103,233			(2,654)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/09/2023	11/08/2024	278	1,440,547	5,182.57	16,830		6,138		100,610			(2,527)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	11/22/2024	325	1,703,220	5,235.36	18,427			6,984		111,230			(2,705)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	12/16/2024	305	1,592,731	5,220.53	19,517			7,849		114,221			(2,758)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	12/27/2024	320	1,617,890	5,054.8	30,733			12,669		160,558			(4,270)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	01/13/2025	304	1,595,881	5,252.72	20,286			8,664		114,957			(2,747)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	01/24/2025	227	1,111,482	4,897.26	32,991			14,394		146,483			(4,396)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	02/03/2025	318	1,591,899	5,009.28	38,103			16,935		180,755			(5,003)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	02/18/2025	338	1,625,997	4,808.65	61,782			28,186		248,738			(7,941)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	02/28/2025	347	1,665,961	4,806.58	64,856			30,079		258,183			(8,220)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/09/2023	03/14/2025	470	2,197,851	4,680.66	111,694			52,948		402,464			(13,885)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/21/2025	41,407	4,274,402	103.23	89,480			41,085		183,175			(11,469)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/28/2025	32,376	3,333,416	102.96	73,558			34,163		149,930			(9,336)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	03/07/2025	28,292	2,931,340	103.61	57,829			27,157		117,369			(7,269)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/13/2026	52,605	5,451,417	103.63	125,515			80,343		225,894			(10,705)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/20/2026	413,838	42,857,062	103.56	999,419			642,085		1,795,879			(84,681)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/24/2026	80,052	8,246,153	103.01	208,936			134,510		374,883			(17,637)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	02/27/2026	363,537	37,487,968	103.12	935,745			603,343		1,677,127			(78,772)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	03/02/2026	112,496	11,605,076	103.16	288,214			186,116		516,346			(24,195)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	03/03/2026	75,302	7,801,260	103.6	181,628			117,347		325,296			(15,233)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/09/2023	03/06/2026	321,581	33,412,275	103.9	744,460			481,710		1,331,776			(62,266)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	02/24/2025	8,006	2,360,118	294.78	41,870			19,320		12,415			(5,344)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	02/27/2026	48,872	14,416,195	294.98	320,534			206,672		149,765			(26,983)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/02/2026	24,860	7,300,224	293.65	175,362			113,241		85,844			(14,721)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/03/2026	34,771	10,203,267	293.44	248,116			160,303		122,373			(20,810)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/06/2026	141,105	41,252,041	292.35	1,067,185			690,531		545,864			(89,259)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/06/2026	29,371	8,662,368	294.93	193,852			125,434		91,147			(16,214)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/09/2026	31,991	9,323,201	291.43	253,954			164,570		133,874			(21,182)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	02/27/2025	13,329	3,911,647	293.47	76,305			35,382		24,980			(9,698)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	02/28/2025	25,414	7,454,511	293.32	147,046			68,293		48,735			(18,663)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	03/10/2023	03/06/2025	9,031	2,648,864	293.32	52,489			24,611		17,607			(6,607)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	03/10/2023	03/07/2025	18,802	5,503,057	292.68	114,023		53,547		39,967			(14,332)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	03/10/2023	02/20/2026	15,256	4,504,832	295.29	98,026		62,978		45,097			(8,306)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	03/10/2023	02/23/2026	22,977	6,773,387	294.79	151,964		97,782		71,282			(12,840)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	03/10/2023	02/24/2026	33,233	9,788,392	294.54	222,877		143,485		105,518			(18,814)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	03/10/2023	02/27/2026	100,647	29,431,076	292.42	756,060		487,487		384,433			(63,646)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/21/2025	12,555	4,598,305	368.25	129,945		59,749		175,707			(16,678)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/28/2025	11,494	4,198,585	365.27	124,370		57,843		169,443			(15,807)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/07/2025	7,090	2,580,182	363.9	81,397		38,278		111,935			(10,245)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/10/2025	1,028	375,893	365.58	11,053		5,222		14,992			(1,385)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/13/2026	9,248	3,405,761	368.27	115,600		74,066		135,979			(9,868)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/20/2026	37,482	13,757,221	367.04	488,759		314,300		579,872			(41,451)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/23/2026	10,778	3,949,854	366.47	143,241		92,255		170,656			(12,114)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/24/2026	8,694	3,168,145	364.4	123,196		79,385		148,925			(10,409)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	02/27/2026	35,034	12,811,255	365.68	477,865		308,400		572,248			(40,265)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/02/2026	15,972	5,825,446	364.73	224,565		145,149		270,640			(18,869)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/03/2026	7,736	2,841,050	367.27	100,563		65,032		119,023			(8,442)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/06/2026	47,577	17,400,325	365.73	649,426		420,603		777,091			(54,368)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/13/2023	03/09/2026	17,415	6,334,260	363.72	253,217		164,243		306,801			(21,140)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	02/21/2025	9,994	3,687,712	368.99	78,207		35,909		270,515			(10,024)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	03/07/2025	8,184	2,982,470	364.41	79,198		37,192		254,390			(9,954)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	02/13/2026	60,658	22,533,137	371.48	545,174		348,972		1,581,776			(46,496)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	02/20/2026	57,382	21,159,472	368.75	572,049		367,517		1,611,955			(48,470)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	02/24/2026	14,267	5,244,515	367.61	148,443		95,565		413,111			(12,531)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	02/27/2026	38,861	14,223,067	366	428,565		276,327		1,172,549			(36,077)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	03/02/2026	11,277	4,115,833	364.96	129,116		83,377		349,383			(10,839)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	03/03/2026	12,715	4,660,474	366.52	137,948		89,126		378,802			(11,570)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/09/2023	03/06/2026	37,050	13,576,297	368.43	403,765		261,260		1,106,208			(33,771)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/16/2023	03/14/2025	17,623	6,392,591	362.75	196,668			94,129		294,060			(24,685)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/16/2023	03/14/2025	14,382	4,543,060	315.89	154,316			73,859		227,297			(19,369)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990			53,200		108,077			(8,178)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089			72,831		135,020			(11,195)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499			25,380		37,993			(3,901)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729			77,093		156,360			(11,771)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/01/2024	11,577	4,235,046	365.8	111,144			40,313		157,252			(17,143)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899			174,078		325,679			(26,579)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/05/2024	7,538	2,751,991	365.08	75,004			27,527		106,865			(11,490)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324			97,142		182,673			(14,807)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/08/2024	17,874	6,490,356	363.12	194,289			71,923		281,813			(29,615)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153			122,887		230,967			(18,700)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/12/2024	8,374	3,115,229	372.02	60,543			22,666		77,654			(9,167)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2024	6,855	2,516,745	367.14	62,586			23,561		86,777			(9,445)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/15/2024	8,347	3,083,085	369.36	68,780			25,963		92,403			(10,363)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/19/2024	6,810	2,502,833	367.54	61,287			23,386		84,480			(9,173)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/20/2024	4,854	1,786,748	368.12	42,567			16,286		58,210			(6,361)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445			79,639		168,016			(12,538)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845			25,645		44,777			(3,437)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599			28,060		47,467			(3,761)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627			73,813		134,666			(9,878)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675			108,787		194,726			(14,494)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692			106,863		182,547			(14,238)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/17/2026	7,589	2,287,212	301.38	75,284			48,655		86,802			(6,445)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/31/2025	3,628	1,111,142	306.26	20,209			9,051		23,853			(2,700)				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			101,153		197,772			(15,926)				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			35,756		59,151			(5,629)				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			15,050		42,262			(4,293)				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			176,602		352,336			(27,613)				03

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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			186,245		329,604			(25,334)				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			31,075		52,347			(4,859)				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			68,768		114,890			(9,354)				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			71,475		142,955			(11,156)				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			66,336		117,187			(8,983)				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			45,350		90,919			(7,067)				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			19,519		32,496			(2,643)				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			60,773		127,463			(9,454)				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			56,310		99,332			(7,614)				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			133,706		260,908			(20,799)				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			188,195		337,183			(25,334)				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			33,997		57,853			(5,288)				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			46,266		78,578			(6,228)				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			119,742		227,924			(18,500)				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			22,392		35,602			(3,460)				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			94,386		180,756			(14,558)				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			43,927		84,254			(6,764)				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			12,703		83,692			(3,331)				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			236,564		913,003			(39,645)				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			160,484		601,910			(26,698)				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			53,687		317,436			(14,850)				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			55,684		333,524			(14,773)				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			55,375		296,542			(14,275)				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			156,247		579,598			(20,818)				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			89,990		377,126			(11,990)				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			116,786		436,524			(15,402)				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			130,265		514,468			(17,180)				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			383		129,209			(3,490)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/24/2026	465	1,988,454	4,272.02	256,543	.....	.....166,549	.....	.....643,696	.....	.....	.....(21,839)	.....	.....	.....	03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/27/2026	309	1,290,366	4,179.46	185,593	.....	.....120,670	.....	.....450,244	.....	.....	.....(15,755)	.....	.....	.....	03
APR 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/26/2024	220	1,052,024	4,773.9	14,730	.....	.....921	.....	.....110,379	.....	.....	.....(3,351)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/02/2026	367	1,561,240	4,248.62	207,690	.....	.....135,240	.....	.....516,058	.....	.....	.....(17,581)	.....	.....	.....	03
MAY 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/24/2024	193	825,964	4,271.42	51,912	.....	.....6,428	.....	.....196,267	.....	.....	.....(11,037)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	315	1,293,181	4,106.12	202,563	.....	.....132,164	.....	.....479,115	.....	.....	.....(17,084)	.....	.....	.....	03
JUN 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.06/28/2024	318	1,307,457	4,116.29	118,555	.....	.....22,533	.....	.....377,341	.....	.....	.....(23,301)	.....	.....	.....	03
JUL 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.07/25/2024	305	1,233,869	4,050.12	130,113	.....	.....30,537	.....	.....386,368	.....	.....	.....(24,164)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	602	2,599,239	4,319.18	319,629	.....	.....208,544	.....	.....812,137	.....	.....	.....(26,957)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/09/2026	284	1,089,973	3,841.99	225,190	.....	.....147,143	.....	.....494,043	.....	.....	.....(18,939)	.....	.....	.....	03
AUG 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.08/09/2024	343	1,481,547	4,321.52	97,096	.....	.....24,995	.....	.....348,707	.....	.....	.....(17,497)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/13/2026	292	1,151,322	3,941.4	215,443	.....	.....141,050	.....	.....484,843	.....	.....	.....(18,053)	.....	.....	.....	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	.....	.....21,659	.....	.....320,451	.....	.....	.....(13,687)	.....	.....	.....	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	.....	.....43,129	.....	.....453,092	.....	.....	.....(23,786)	.....	.....	.....	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	.....	.....264,646	.....	.....987,556	.....	.....	.....(33,872)	.....	.....	.....	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	.....	.....25,768	.....	.....208,538	.....	.....	.....(12,884)	.....	.....	.....	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	.....	.....122,502	.....	.....453,504	.....	.....	.....(15,613)	.....	.....	.....	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	.....	.....25,644	.....	.....248,583	.....	.....	.....(6,592)	.....	.....	.....	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	.....	.....279,219	.....	.....1,024,146	.....	.....	.....(35,388)	.....	.....	.....	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	.....	.....16,510	.....	.....154,848	.....	.....	.....(4,116)	.....	.....	.....	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	.....	.....16,697	.....	.....159,685	.....	.....	.....(4,096)	.....	.....	.....	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	.....	.....26,763	.....	.....232,106	.....	.....	.....(6,494)	.....	.....	.....	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	.....	.....20,694	.....	.....174,687	.....	.....	.....(4,943)	.....	.....	.....	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	.....	.....43,270	.....	.....319,941	.....	.....	.....(10,122)	.....	.....	.....	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	.....	.....42,923	.....	.....277,489	.....	.....	.....(9,765)	.....	.....	.....	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		78,238		413,647			(17,667)				03

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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		83,747		459,620			(18,453)				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		83,734		462,884			(17,971)				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		65,279		400,266			(13,912)				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		67,653		384,179			(14,284)				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		141,499		690,013			(29,398)				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		113,266		519,299			(23,007)				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		99,871		466,588			(19,974)				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		155,518		715,074			(30,369)				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		146,679		676,306			(28,219)				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		146,669		703,472			(27,806)				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		126,129		650,557			(23,568)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	03/21/2023	08/08/2025	497	2,173,128	4,373.37	209,607		119,155		596,813			(21,950)				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		127,071		703,385			(23,081)				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		70,668		378,437			(12,734)				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		102,782		508,205			(18,412)				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		100,192		494,002			(17,808)				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		213,505		976,977			(37,726)				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		115,443		525,265			(20,125)				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		180,654		764,699			(31,077)				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		134,129		580,714			(22,772)				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		224,830		884,140			(37,888)				03
FEB 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/22/2023	02/27/2025	17,865	3,370,764	188.68	95,756		45,030		72,834			(12,343)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/22/2023	03/10/2025	14,078	2,639,034	187.46	83,341		39,869		67,176			(10,577)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/22/2023	03/17/2025	15,712	2,984,474	189.95	76,988		37,218		55,865			(9,677)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	03/22/2023	03/21/2025	13,201	2,507,318	189.94	64,947		31,581		47,224			(8,118)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	03/21/2023	03/14/2025	51,521	5,246,410	101.83	108,607		52,270		284,591			(13,708)				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		20,839		110,260			(5,387)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			26,791		92,915			(3,478)				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			46,520		161,763			(6,013)				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			95,503		330,505			(12,292)				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			130,346		446,884			(16,753)				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			454,859		1,530,667			(58,217)				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			278,567		930,097			(35,504)				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			305,917		1,015,010			(38,935)				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			306,372		1,019,179			(38,884)				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			226,461		155,684			(28,582)				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			78,226		55,177			(20,339)				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			101,044		73,735			(25,975)				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			146,534		95,113			(18,861)				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			163,272		109,004			(20,985)				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			723,402		494,712			(92,587)				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			265,303		182,442			(33,813)				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			311,664		216,268			(39,666)				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			567,179		389,063			(71,885)				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			74,200		49,314			(19,515)				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			44,191		270,377			(11,589)				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			28,725		172,835			(7,384)				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			68,611		265,193			(8,869)				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			54,768		201,980			(7,049)				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			88,333		337,534			(11,370)				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			54,191		200,452			(6,965)				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			64,873		248,396			(8,338)				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			128,894		476,303			(16,497)				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			270,749		1,036,663			(34,653)				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			48,752		181,132			(6,213)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		101,170		389,452			(12,894)				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		53,347		196,397			(6,790)				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		91,363		338,375			(11,596)				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		352,806		1,353,705			(44,777)				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		63,889		464,476			(19,510)				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		85,896		641,327			(25,628)				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		49,771		397,487			(14,378)				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		54,885		426,959			(15,415)				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		65,431		436,425			(18,043)				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		202,323		774,814			(28,413)				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		187,955		796,620			(26,233)				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		245,014		1,011,685			(33,782)				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		214,878		904,385			(29,360)				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		168,246		715,245			(22,783)				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		166,167		710,188			(22,270)				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		216,407		909,266			(28,833)				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		257,385		1,074,389			(33,701)				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		79,073		540,117			(25,426)				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		58,649		441,188			(18,531)				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		59,414		404,507			(18,580)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840		55,664		99,225			(7,195)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047		526,697		941,646			(67,411)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707		147,485		262,560			(18,797)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699		84,889		151,413			(10,804)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366		323,903		572,110			(41,052)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673		95,035		166,041			(11,995)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506		94,307		164,548			(11,886)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/14/2025	12,429	4,545,874	365.75	135,227		65,536		179,969			(17,187)				03

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MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/20/2025	8,124	2,974,551	366.15	87,332			42,698		115,632			(11,007)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/21/2025	6,382	2,334,155	365.73	69,821			34,186		92,770			(8,788)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/25/2025	1,031	379,125	367.84	10,379			5,111		13,512			(1,299)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/28/2023	03/07/2025	19,674	4,496,747	228.56	111,946			53,836		373,532			(14,409)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/28/2023	03/13/2025	17,167	3,901,404	227.26	107,466			52,151		346,200			(13,716)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/28/2023	03/14/2025	19,239	4,395,809	228.48	110,626			53,764		366,556			(14,099)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/28/2023	03/20/2025	13,897	3,185,987	229.26	75,599			37,064		254,922			(9,555)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/28/2023	03/27/2025	19,590	4,496,809	229.55	104,805			51,898		354,193			(13,119)				03
JAN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	01/31/2025	7,330	1,168,512	159.42	36,136			16,524		147,524			(4,930)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/07/2025	11,637	1,865,601	160.32	53,762			26,038		232,042			(6,969)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/03/2023	03/31/2025	8,955	1,423,183	158.92	48,180			24,156		194,599			(6,039)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	04/02/2026	108,586	31,833,075	293.16	956,314			640,757		403,310			(79,766)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/27/2025	17,016	4,942,841	290.49	146,361			73,180		49,514			(18,498)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/28/2025	25,611	7,440,589	290.52	220,028			110,167		74,410			(27,771)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	04/03/2025	20,605	6,024,693	292.39	159,072			80,302		48,481			(19,911)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	04/04/2025	8,051	2,361,879	293.36	58,641			29,643		16,833			(7,330)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/23/2026	20,915	6,090,654	291.21	201,820			134,609		90,202			(16,990)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/24/2026	64,677	18,850,211	291.45	617,134			411,803		273,871			(51,903)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/27/2026	175,231	50,918,514	290.58	1,744,904			1,165,950		796,943			(146,347)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/30/2026	54,044	15,735,378	291.16	524,111			350,692		235,427			(43,836)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2023	03/31/2026	73,053	21,313,111	291.75	688,831			461,118		303,857			(57,561)				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			217		43,725			(9,885)				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			598		60,113			(13,593)				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					958,144			(47,805)				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			789		1,227,735			(35,883)				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			1,260		1,150,299			(57,330)				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			1,212		962,726			(36,749)				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			1,843		950,705			(41,939)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			43,441		212,948			(11,167)				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			38,942		189,787			(9,816)				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			22,139		107,429			(5,475)				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			46,317		148,015			(5,928)				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			437,084		1,373,903			(55,474)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/23/2026	118,534	12,016,929	101.38	326,750			218,540		683,687			(27,583)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/24/2026	146,492	14,811,824	101.11	418,924			280,318		872,688			(35,331)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/27/2026	465,915	47,248,461	101.41	1,280,475			857,989		2,676,614			(107,692)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/30/2026	112,324	11,430,087	101.76	294,536			197,624		618,333			(24,703)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	03/31/2026	159,249	16,222,684	101.87	411,435			276,185		864,778			(34,476)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/05/2023	04/02/2026	246,683	25,206,070	102.18	610,886			410,439		1,288,264			(51,094)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/31/2025	5,385	1,812,349	336.57	31,832			20,464		39,751			(2,914)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/02/2026	19,411	6,413,289	330.39	151,932			97,780		200,020			(13,881)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/02/2026	1,712	587,332	343.06	7,410			4,769		8,583			(677)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/06/2026	17,071	5,687,164	333.15	118,613			76,506		152,956			(10,794)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/07/2026	9,301	3,121,731	335.64	57,755			37,272		72,863			(5,250)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/06/2024	1,215	396,265	326.12	8,250			3,401		11,278			(1,243)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/10/2024	1,847	612,582	331.69	9,128			3,799		11,184			(1,366)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2024	2,359	778,845	330.11	12,846			5,370		16,328			(1,916)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/13/2024	6,085	2,019,374	331.88	29,859			12,510		36,463			(4,447)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/18/2024	1,796	587,976	327.33	11,556			4,896		15,512			(1,707)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/20/2024	10,162	3,340,767	328.76	60,449			25,725		79,111			(8,901)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/24/2024	1,738	575,211	331.03	9,108			3,910		11,402			(1,333)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/27/2024	4,925	1,625,095	329.98	27,555			11,904		35,287			(4,012)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/31/2024	2,054	682,954	332.42	10,015			4,363		12,188			(1,449)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/03/2025	9,614	3,183,796	331.17	50,657			22,202		63,463			(7,294)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	01/07/2025	2,083	698,904	335.56	8,479			3,746		9,573			(1,213)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/09/2025	17,035	5,646,274	331.45	124,923			79,298		163,191			(11,695)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/10/2025	9,733	3,267,345	335.7	58,779			37,333		73,923			(5,497)				03

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DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/12/2025	21,065	6,975,273	331.13	157,096		99,897		205,663			(14,662)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/12/2025	6,886	2,377,853	345.33	25,907		16,474		28,852			(2,418)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/16/2025	10,815	3,587,328	331.71	78,826		50,243		102,770			(7,327)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/18/2025	21,184	7,055,438	333.05	145,589		92,904		187,720			(13,505)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/19/2025	22,620	7,412,738	327.71	196,756		125,627		263,703			(18,233)				03
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		8,264		14,990			(1,199)				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		105,685		216,593			(15,241)				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		26,601		54,026			(3,830)				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		112,193		229,439			(16,103)				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		9,070		16,186			(1,302)				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		121,737		247,389			(17,364)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024	4,952	1,817,833	367.11	42,090		55,311					(10,850)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/01/2024	10,574	3,882,307	367.15	89,669		117,692					(23,116)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024	4,885	1,793,244	367.11	41,569		117		54,555			(10,686)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/02/2024	17,455	6,411,549	367.32	146,796		415		191,282			(37,736)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024	4,574	1,678,256	366.9	39,475		222		52,038			(10,119)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/03/2024	8,548	3,141,546	367.52	71,205		401		91,953			(18,252)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024	5,321	1,955,539	367.51	44,378		374		57,268			(11,344)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/04/2024	9,573	3,519,281	367.61	79,459		670		102,078			(20,311)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	13,286	4,877,995	367.15	113,198		1,268		147,745			(28,854)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	5,504	2,020,126	367.03	47,224		529		61,865			(12,038)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	6,081	2,232,029	367.04	52,176		585		68,292			(13,300)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/05/2024	20,986	7,702,307	367.02	180,270		2,020		236,094			(45,951)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/08/2024	4,281	1,566,244	365.85	39,386		766		53,155			(9,956)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024	4,814	1,765,613	366.79	42,072		932		55,244			(10,605)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/09/2024	16,989	6,237,224	367.14	145,593		3,226		189,039			(36,701)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	5,364	1,969,183	367.1	46,132		1,147		59,896			(11,597)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/10/2024	7,487	2,748,834	367.15	64,238		1,597		83,225			(16,148)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/12/2023	04/11/2024	5,080	1,866,131	367.34	43,181		1,190		55,486			(10,825)				03

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APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/11/2024	7,662	2,815,209	367.41	64,823			1,786		83,156			(16,250)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/27/2025	5,786	2,118,819	366.2	70,994			35,997		82,399			(9,099)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/28/2025	7,753	2,841,241	366.45	94,282			47,870		109,116			(12,067)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/03/2025	6,406	2,366,474	369.41	69,506			35,577		77,781			(8,822)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/04/2025	7,244	2,671,871	368.83	80,555			41,287		90,714			(10,210)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/11/2025	4,347	1,604,752	369.13	47,952			24,803		53,815			(6,019)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/24/2026	10,222	3,750,747	366.93	152,818			102,924		160,331			(12,972)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/27/2026	58,206	21,377,852	367.28	862,029			581,368		901,399			(72,972)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/30/2026	15,906	5,856,278	368.18	229,524			155,003		238,174			(19,375)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	03/31/2026	26,541	9,796,759	369.12	372,368			251,581		383,184			(31,405)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/02/2026	66,273	24,514,205	369.9	908,596			614,416		928,140			(76,487)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/06/2026	17,431	6,444,523	369.72	240,720			163,068		246,264			(20,189)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/13/2023	04/10/2026	44,153	16,334,936	369.96	606,224			411,386		618,642			(50,658)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/30/2026	14,724	5,437,393	369.28	187,760			126,917		409,242			(15,865)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/31/2026	29,102	10,781,865	370.48	356,662			241,193		783,708			(30,108)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/02/2026	66,559	24,693,545	371	802,221			542,985		1,767,701			(67,595)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/10/2026	47,234	17,492,532	370.34	584,016			396,680		1,277,782			(48,847)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/27/2025	6,211	2,270,446	365.57	76,589			38,889		186,737			(9,830)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/01/2025	4,814	1,779,125	369.55	50,720			25,928		128,428			(6,464)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/04/2025	4,567	1,692,929	370.65	46,061			23,641		117,671			(5,846)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/10/2025	5,280	1,966,402	372.39	49,692			25,705		128,635			(6,254)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	04/11/2025	3,081	1,144,447	371.4	30,258			15,672		77,554			(3,803)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/19/2026	5,560	2,037,904	366.54	77,250			51,959		165,653			(6,595)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/23/2026	17,141	6,284,765	366.66	237,574			160,085		509,372			(20,205)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/24/2026	13,449	4,932,800	366.77	185,814			125,264		398,589			(15,788)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	04/13/2023	03/27/2026	65,493	24,064,829	367.44	886,307			598,298		1,908,142			(75,097)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/26/2025	40,403	15,014,207	371.61	484,838			307,607		500,024			(46,345)				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 Quarter-end (b)
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			261,875		434,377			(39,324)				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			228,785		361,870			(34,130)				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			154,018		243,867			(22,939)				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			368,235		597,646			(54,665)				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			227,779		370,624			(33,595)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/10/2025	27,864	10,372,857	372.27	329,350			210,702		337,164			(31,026)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/11/2025	14,560	5,422,585	372.44	171,221			109,603		174,892			(16,113)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/12/2025	45,266	16,830,826	371.82	543,645			348,203		559,235			(51,107)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/22/2024	9,484	3,525,461	371.73	82,226			33,144		90,628			(12,835)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/27/2024	13,947	5,188,574	372.02	119,805			48,900		131,388			(18,541)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/02/2024	9,950	3,687,739	370.63	91,639			37,861		103,152			(14,063)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/04/2024	16,656	6,196,320	372.02	144,073			59,809		158,112			(22,035)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/06/2024	8,051	2,958,716	367.51	85,418			35,627		101,081			(13,020)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/12/2024	8,042	2,978,695	370.39	75,434			31,900		85,350			(11,384)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	12/13/2024	2,061	759,056	368.32	21,206			8,988		24,797			(3,195)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/21/2025	40,227	14,904,823	370.52	499,214			315,765		521,333			(47,971)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/17/2023	11/25/2025	31,367	11,650,376	371.42	378,601			240,059		391,393			(36,228)				03
APR 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	04/18/2023	04/15/2024	174,421	55,950,903	320.78	1,349,916			52,351		1,959,553			(340,283)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	04/18/2023	04/15/2025	6,879	2,206,751	320.78	73,806			38,530		97,754			(9,251)				03
APR 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2023	04/15/2024	152,683	56,228,465	368.27	1,290,169			50,034		1,526,986			(325,223)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2023	04/15/2025	16,256	5,986,560	368.27	186,618			97,422		210,794			(23,391)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	104,925,686	104,925,686	4,137.64	4,144,565			160,731		7,344,696			(1,044,752)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	75,135,265	75,135,265	4,137.64	3,478,763			134,910		6,762,081			(876,918)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	3,255,931	3,255,931	4,137.64	153,029			5,935		301,169			(38,575)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	16,684,939	16,684,939	4,137.64	830,910			32,224		1,710,183			(209,454)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	17,651,894	17,651,894	4,137.64	889,655			34,502		1,853,423			(224,262)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	8,347,658	8,347,658	4,137.64	479,990			18,615		1,231,263			(120,995)				03
APR 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	04/18/2023	04/15/2024	4,977,558	4,977,558	4,137.64	219,013			8,494		410,643			(55,208)				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 Quarter-end (b)
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	2,682	12,762,448	4,758.29	226,078	.....	.....	.....8,792	.....	.....1,360,854	.....	.....	.....(57,148)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	8,997	37,224,402	4,137.64	1,378,448	.....	.....	.....53,606	.....	.....10,124,791	.....	.....	.....(348,441)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	12,308	50,925,535	4,137.64	2,286,556	.....	.....	.....88,922	.....	.....13,851,408	.....	.....	.....(577,991)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	393	1,627,706	4,137.64	80,334	.....	.....	.....3,124	.....	.....442,725	.....	.....	.....(20,307)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	1,267	5,240,321	4,137.64	273,551	.....	.....	.....10,638	.....	.....1,425,333	.....	.....	.....(69,148)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	1,575	6,515,707	4,137.64	352,175	.....	.....	.....13,696	.....	.....1,772,229	.....	.....	.....(89,022)	.....	.....	.....	03
APR 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	1,361	6,196,094	4,551.4	216,892	.....	.....	.....8,435	.....	.....970,900	.....	.....	.....(54,825)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	566	2,343,394	4,137.64	155,579	.....	.....	.....6,050	.....	.....637,388	.....	.....	.....(39,327)	.....	.....	.....	03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2025	69	316,095	4,551.4	24,470	.....	.....	.....12,792	.....	.....68,496	.....	.....	.....(3,071)	.....	.....	.....	03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	.04/19/2023	.04/15/2024	692	2,863,909	4,137.64	124,949	.....	.....	.....4,859	.....	.....778,964	.....	.....	.....(31,584)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/19/2023	.04/15/2024	35,432	10,438,370	294.6	237,042	.....	.....	.....9,218	.....	.....50,041	.....	.....	.....(59,919)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/12/2024	11,134	4,102,603	368.46	89,966	.....	.....	.....2,796	.....	.....109,206	.....	.....	.....(23,127)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/12/2024	8,078	2,972,855	368	66,970	.....	.....	.....2,081	.....	.....82,924	.....	.....	.....(17,215)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/12/2024	16,284	5,991,236	367.93	135,643	.....	.....	.....4,215	.....	.....168,282	.....	.....	.....(34,869)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/15/2024	4,461	1,637,961	367.19	38,854	.....	.....	.....1,524	.....	.....49,389	.....	.....	.....(9,904)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/16/2024	4,633	1,702,739	367.54	39,657	.....	.....	.....1,662	.....	.....49,684	.....	.....	.....(10,080)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/16/2024	18,133	6,677,810	368.27	148,871	.....	.....	.....6,238	.....	.....181,369	.....	.....	.....(37,842)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/17/2024	4,564	1,677,967	367.66	38,839	.....	.....	.....1,731	.....	.....48,405	.....	.....	.....(9,845)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/17/2024	14,517	5,346,793	368.31	119,040	.....	.....	.....5,305	.....	.....144,652	.....	.....	.....(30,175)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/19/2024	5,055	1,861,278	368.22	41,753	.....	.....	.....2,082	.....	.....50,820	.....	.....	.....(10,525)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/18/2024	5,472	2,017,524	368.67	43,998	.....	.....	.....2,078	.....	.....52,589	.....	.....	.....(11,122)	.....	.....	.....	03
APR 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	.04/20/2023	.04/19/2024	6,637	2,446,229	368.56	53,828	.....	.....	.....2,684	.....	.....64,517	.....	.....	.....(13,569)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.04/10/2026	377	1,521,050	4,038.15	288,073	.....	.....	.....196,753	.....	.....599,260	.....	.....	.....(24,228)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.04/10/2026	652	2,915,693	4,468.7	342,025	.....	.....	.....233,601	.....	.....814,770	.....	.....	.....(28,765)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.04/17/2026	645	2,824,562	4,379.37	369,993	.....	.....	.....253,457	.....	.....852,118	.....	.....	.....(30,918)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.04/17/2026	336	1,514,019	4,509.9	169,826	.....	.....	.....116,336	.....	.....409,656	.....	.....	.....(14,191)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.03/27/2025	258	1,067,421	4,142.43	145,344	.....	.....	.....74,430	.....	.....341,819	.....	.....	.....(18,814)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	.04/20/2023	.04/10/2025	325	1,361,742	4,195.14	174,602			91,076		417,882			(22,160)				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 Quarter-end (b)
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.04/17/2025	232	991,510	4,271.91	115,075	.....	.....60,558	.....	.....284,201	.....	.....	.....(14,464)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/20/2026	547	2,210,658	4,042.31	412,982	.....	.....279,473	.....	.....863,746	.....	.....	.....(35,421)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/23/2026	330	1,379,188	4,184.81	221,418	.....	.....150,040	.....	.....482,790	.....	.....	.....(18,937)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/24/2026	248	974,929	3,925.94	205,272	.....	.....139,161	.....	.....416,536	.....	.....	.....(17,540)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/27/2026	301	1,181,351	3,926.84	249,083	.....	.....169,088	.....	.....504,581	.....	.....	.....(21,223)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.04/20/2023	.03/27/2026	713	3,079,872	4,317.78	427,559	.....	.....290,244	.....	.....970,318	.....	.....	.....(36,431)	.....	.....	.....	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	.....	.....207,246	.....	.....668,578	.....	.....	.....(25,870)	.....	.....	.....	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	.....	.....115,516	.....	.....378,982	.....	.....	.....(14,380)	.....	.....	.....	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	.....	.....116,064	.....	.....381,119	.....	.....	.....(14,370)	.....	.....	.....	03
APR 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWISFPU8MPR08K5P83	.04/19/2023	.04/15/2024	69,404	16,032,919	231.01	282,473	.....	.....10,985	.....	.....1,193,964	.....	.....	.....(71,403)	.....	.....	.....	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	.....	.....118,327	.....	.....77,192	.....	.....	.....(28,486)	.....	.....	.....	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	.....	.....92,799	.....	.....60,971	.....	.....	.....(22,165)	.....	.....	.....	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	.....	.....21,506	.....	.....14,920	.....	.....	.....(2,711)	.....	.....	.....	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	.....	.....341,464	.....	.....231,409	.....	.....	.....(42,508)	.....	.....	.....	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	.....	.....283,448	.....	.....190,007	.....	.....	.....(35,094)	.....	.....	.....	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	.....	.....797,416	.....	.....550,160	.....	.....	.....(98,193)	.....	.....	.....	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	.....	.....316,646	.....	.....218,670	.....	.....	.....(38,834)	.....	.....	.....	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	.....	.....970,009	.....	.....674,047	.....	.....	.....(118,326)	.....	.....	.....	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	.....	.....301,715	.....	.....216,025	.....	.....	.....(36,657)	.....	.....	.....	03
APR 25 FIA New Horizon Options	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	.....	.....105,208	.....	.....63,488	.....	.....	.....(25,806)	.....	.....	.....	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	.....	.....32,118	.....	.....152,377	.....	.....	.....(7,942)	.....	.....	.....	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	.....	.....36,930	.....	.....172,895	.....	.....	.....(8,986)	.....	.....	.....	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	.....	.....31,995	.....	.....149,670	.....	.....	.....(7,703)	.....	.....	.....	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	.....	.....43,164	.....	.....202,572	.....	.....	.....(10,310)	.....	.....	.....	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	.....	.....49,613	.....	.....154,849	.....	.....	.....(6,227)	.....	.....	.....	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	.....	.....525,279	.....	.....1,625,227	.....	.....	.....(65,390)	.....	.....	.....	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	.....	.....980,458	.....	.....3,011,642	.....	.....	.....(120,733)	.....	.....	.....	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	.....	.....117,168	.....	.....360,416	.....	.....	.....(14,370)	.....	.....	.....	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		185,844		571,462			(22,762)				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 Quarter-end (b)
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/20/2023	04/17/2026	370,078	37,762,774	102.04	934,447			640,715		1,966,922			(78,157)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	03/28/2025	32,426	7,438,166	229.39	189,691			97,826		590,900			(24,660)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	04/03/2025	13,822	3,204,391	231.83	67,867			35,279		222,239			(8,748)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	04/10/2025	25,976	6,015,967	231.6	130,138			68,263		422,933			(16,610)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	04/11/2025	31,370	7,259,652	231.42	159,360			83,697		515,667			(20,311)				03
APR 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	04/24/2025	56,506	13,097,986	231.8	281,398			150,182		910,849			(35,223)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/25/2023	04/24/2024	6,241	1,440,367	230.8	25,275			1,606		108,523			(6,354)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/09/2026	21,435	7,146,587	333.41	147,426			97,085		189,864			(13,634)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/13/2026	9,899	3,227,326	326.01	94,111			62,106		126,981			(8,668)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/13/2026	20,261	6,787,206	334.99	130,089			85,848		165,435			(11,982)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/14/2026	8,255	2,796,543	338.77	44,433			29,337		54,520			(4,088)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/16/2026	10,292	3,345,885	325.09	101,829			67,304		137,865			(9,351)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/16/2026	30,709	10,246,041	333.65	210,160			138,905		270,141			(19,298)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/21/2026	9,312	3,073,852	330.11	74,807			49,571		98,650			(6,835)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/23/2026	36,025	11,952,232	331.78	269,428			178,719		351,335			(24,567)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/27/2026	18,287	6,051,624	330.93	142,406			94,653		186,769			(12,933)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/29/2026	8,835	2,943,882	333.2	62,344			41,480		80,458			(5,651)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/30/2026	24,111	8,004,458	331.99	179,636			119,579		233,880			(16,266)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/02/2026	7,448	2,484,875	333.65	51,666			34,444		66,477			(4,664)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/03/2026	10,189	3,373,428	331.07	79,258			52,865		103,866			(7,148)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/27/2023	04/11/2024	80	29,238	367.41	624			18		864			(164)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/05/2026	11,020	3,667,256	332.78	79,669			53,192		103,138			(7,171)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/27/2023	04/19/2024	10,884	4,003,381	367.83	84,240			4,283		113,597			(21,655)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/27/2023	04/19/2024	5,822	2,142,706	368.05	44,478			2,262		59,503			(11,434)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/06/2026	8,171	2,660,167	325.57	80,265			53,616		108,296			(7,218)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/27/2023	04/22/2024	4,302	1,577,671	366.74	35,577			2,093		49,551			(9,069)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/06/2026	17,099	5,708,529	333.86	117,908			78,761		151,424			(10,602)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/27/2023	04/22/2024	4,735	1,741,653	367.84	36,794			2,164		49,414			(9,379)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/06/2026	5,829	2,020,501	346.6	21,860			14,602		24,518			(1,966)				03

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APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/23/2024	5,682	2,084,696	366.92	46,589			2,863		64,440			(11,843)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/23/2024	11,777	4,331,997	367.84	91,624			5,631		122,938			(23,290)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/24/2024	5,509	2,021,590	366.93	45,233			2,898		62,440			(11,466)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/24/2024	10,854	3,992,690	367.86	84,443			5,410		113,121			(21,405)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/08/2025	6,075	1,982,828	326.37	42,007			19,168		57,540			(6,186)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/25/2024	12,701	4,658,171	366.76	105,290			7,019		146,037			(26,615)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/26/2024	4,376	1,598,968	365.43	39,118			2,709		56,049			(9,861)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/13/2025	6,888	2,276,672	330.51	37,936			17,476		48,679			(5,541)				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/26/2024	12,170	4,458,413	366.34	103,446			7,164		144,973			(26,076)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/17/2025	8,812	2,917,769	331.1	47,145			21,881		59,871			(6,842)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/24/2025	9,221	3,046,177	330.36	51,953			24,419		67,010			(7,457)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/30/2025	8,574	2,835,026	330.64	47,904			22,755		61,574			(6,811)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/31/2025	7,975	2,652,186	332.57	39,899			18,984		49,472			(5,664)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/05/2025	6,231	2,066,549	331.68	33,052			15,861		41,766			(4,656)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	02/07/2025	4,287	1,445,330	337.13	16,455			7,923		18,467			(2,311)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/27/2023	01/09/2026	10,754	3,495,412	325.04	106,159			69,909		143,862			(9,818)				03
APR 24 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/05/2024	1,792	340,802	190.13	14,161			167		588			(3,790)				03
APR 24 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/18/2024	2,656	502,967	189.38	20,981			1,010		2,682			(5,409)				03
APR 24 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/26/2024	3,467	654,639	188.8	27,392			1,897		5,197			(6,905)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	03/07/2025	922	173,178	187.91	5,622			5,622		4,159							03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	03/28/2025	13,507	2,575,085	190.65	67,399			67,399		44,567							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/08/2025	10,063	1,932,112	192.01	45,181			45,181		28,267							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/11/2025	22,187	4,228,324	190.58	112,264			112,264		75,372							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/27/2023	04/21/2025	12,275	2,344,610	191.01	60,269			60,269		40,073							03
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		21,804							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			72,706		256,222			(9,358)				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			68,944		228,568			(8,861)				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			186,086		605,967			(23,817)				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			140,159		472,788			(17,863)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/17/2026	 190	 814,180	 4,278.18	 114,510	.....	..... 77,901	.....	..... 264,067	.....	.....	..... (9,915)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2026	 127	 496,750	 3,900.36	 104,778	.....	..... 71,376	.....	..... 216,064	.....	.....	..... (9,046)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2026	 344	 1,472,623	 4,281.38	 206,744	.....	..... 140,837	.....	..... 476,705	.....	.....	..... (17,850)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/23/2026	 182	 777,781	 4,277.99	 109,857	.....	..... 74,935	.....	..... 252,794	.....	.....	..... (9,458)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/26/2026	 305	 1,325,504	 4,339.94	 174,789	.....	..... 119,384	.....	..... 409,995	.....	.....	..... (15,005)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/27/2025	 148	 647,958	 4,373.37	 59,586	.....	..... 29,614	.....	..... 163,983	.....	.....	..... (8,117)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/28/2025	 183	 792,734	 4,327.86	 78,270	.....	..... 38,960	.....	..... 210,101	.....	.....	..... (10,647)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/03/2025	 99	 448,860	 4,532.57	 31,836	.....	..... 15,918	.....	..... 96,380	.....	.....	..... (4,311)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/05/2025	 95	 425,507	 4,477.61	 33,222	.....	..... 16,661	.....	..... 97,066	.....	.....	..... (4,486)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/07/2025	 132	 543,628	 4,117.15	 73,067	.....	..... 36,750	.....	..... 176,611	.....	.....	..... (9,836)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/07/2025	 117	 513,217	 4,375.25	 47,394	.....	..... 23,837	.....	..... 130,250	.....	.....	..... (6,380)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/11/2025	 113	 476,594	 4,215.41	 56,118	.....	..... 28,389	.....	..... 141,633	.....	.....	..... (7,510)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/13/2025	 155	 637,778	 4,122.41	 85,483	.....	..... 43,368	.....	..... 206,738	.....	.....	..... (11,406)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/14/2025	 85	 351,432	 4,157.98	 44,888	.....	..... 22,805	.....	..... 110,307	.....	.....	..... (5,981)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/17/2025	 126	 542,350	 4,312.92	 55,651	.....	..... 28,393	.....	..... 147,282	.....	.....	..... (7,382)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/18/2025	 105	 438,773	 4,181.18	 54,486	.....	..... 27,838	.....	..... 135,080	.....	.....	..... (7,217)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/20/2025	 128	 546,832	 4,287.2	 58,475	.....	..... 29,959	.....	..... 152,429	.....	.....	..... (7,723)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/21/2025	 204	 873,544	 4,286.28	 93,605	.....	..... 48,024	.....	..... 243,842	.....	.....	..... (12,345)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/25/2025	 179	 762,741	 4,250.91	 86,401	.....	..... 44,570	.....	..... 220,723	.....	.....	..... (11,329)	.....	.....	.....	03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/26/2025	 109	 466,419	 4,279.86	 50,725	.....	..... 26,202	.....	..... 131,382	.....	.....	..... (6,642)	.....	.....	.....	03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.02/27/2026	 226	 942,108	 4,161.62	 149,531	.....	..... 100,893	.....	..... 333,433	.....	.....	..... (13,173)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/02/2026	 151	 622,597	 4,135.76	 101,864	.....	..... 68,827	.....	..... 225,178	.....	.....	..... (8,948)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/04/2026	 197	 877,609	 4,455.32	 99,254	.....	..... 67,126	.....	..... 244,630	.....	.....	..... (8,701)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/27/2023	.03/06/2026	 330	 1,404,685	 4,258.3	 200,779	.....	..... 135,912	.....	..... 461,147	.....	.....	..... (17,568)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/17/2025	 16,470	 6,093,215	 369.96	 166,182	.....	..... 88,677	.....	..... 195,934	.....	.....	..... (21,180)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.05/01/2025	 9,123	 3,373,703	 369.81	 93,509	.....	..... 50,736	.....	..... 110,304	.....	.....	..... (11,689)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/02/2026	 4,326	 1,594,311	 368.58	 59,130	.....	..... 40,624	.....	..... 63,819	.....	.....	..... (5,057)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/13/2026	 24,445	 9,076,580	 371.31	 308,493	.....	..... 212,932	.....	..... 324,862	.....	.....	..... (26,114)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/17/2026	 53,802	 19,946,101	 370.73	 692,435		 478,736		 732,885			 (58,398)				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 Quarter-end (b)
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/21/2026	18,229	6,754,987	370.57	236,243			163,603		250,312			(19,851)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/24/2026	52,028	19,220,051	369.42	699,772			485,201		748,251			(58,636)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/27/2026	16,632	6,140,305	369.18	225,534			156,569		241,734			(18,846)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	05/01/2026	26,853	9,955,650	370.75	347,474			241,611		367,368			(28,930)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/21/2026	47,634	13,961,452	293.1	378,215			261,922		181,136			(31,780)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2026	187,185	54,781,656	292.66	1,521,862			1,055,214		739,524			(127,523)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/27/2026	50,589	14,777,038	292.1	423,604			294,072		209,604			(35,398)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/28/2026	44,214	12,976,051	293.48	345,283			239,798		164,108			(28,826)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2026	63,330	18,574,079	293.29	500,170			347,785		239,359			(41,643)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2025	16,234	4,748,344	292.49	109,907			59,146		39,526			(13,872)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/25/2025	38,118	11,125,399	291.87	268,430			144,625		100,032			(33,833)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2025	6,197	1,825,592	294.57	36,911			20,027		11,903			(4,614)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/17/2026	7,202	2,108,736	292.81	57,925			40,048		27,927			(4,885)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/25/2025	5,059	1,864,278	368.5	52,838			28,468		139,664			(6,660)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/28/2025	3,355	1,260,329	375.64	25,782			13,940		73,432			(3,236)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/02/2026	2,768	1,017,746	367.74	35,364			24,296		80,053			(3,025)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/10/2026	8,507	3,149,188	370.17	100,460			69,254		231,182			(8,528)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/13/2026	7,428	2,761,760	371.78	83,096			57,355		193,475			(7,034)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/14/2026	13,638	5,077,243	372.29	149,942			103,538		350,372			(12,681)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/17/2026	35,815	13,319,450	371.9	399,716			276,356		930,038			(33,711)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/20/2026	8,062	2,995,315	371.54	91,233			63,155		211,505			(7,673)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/21/2026	15,413	5,729,627	371.75	173,239			119,972		402,126			(14,557)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/24/2026	47,405	17,565,286	370.54	556,212			385,661		1,277,489			(46,607)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/27/2026	15,614	5,777,834	370.04	186,593			129,536		426,556			(15,592)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/28/2026	8,426	3,143,802	373.09	90,707			62,995		212,202			(7,573)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/15/2025	4,975	1,850,667	372.03	44,393			23,631		122,746			(5,674)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/17/2025	12,681	4,706,963	371.17	117,653			62,781		321,798			(14,995)				03

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APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/28/2025	74,052	7,519,935	101.55	165,875		89,687		424,713			(20,820)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/17/2026	59,339	6,061,466	102.15	141,464		97,805		311,068			(11,931)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/21/2026	185,038	18,838,704	101.81	463,335		320,869		1,011,992			(38,932)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/24/2026	392,854	39,933,581	101.65	1,006,884		698,143		2,190,436			(84,371)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/27/2026	117,957	11,986,830	101.62	303,858		210,943		660,166			(25,391)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/01/2023	.04/28/2026	89,887	9,156,762	101.87	223,728		155,378		487,940			(18,678)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/12/2024	2,633	10,854,007	4,121.78	598,082		19,180		3,000,149			(158,675)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/17/2024	796	3,284,881	4,125.75	114,643		5,271		906,338			(29,979)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/18/2024	1,437	5,938,552	4,132.69	307,239		14,966		1,626,144			(80,111)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/19/2024	1,124	4,640,461	4,129.7	144,033		7,407		1,275,579			(37,449)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/19/2024	1,876	7,759,980	4,136.56	416,855		21,438		2,116,734			(108,382)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/23/2024	1,025	4,227,321	4,124.98	136,126		8,460		1,170,817			(34,993)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/24/2024	961	3,974,348	4,133.53	129,301		8,377		1,090,852			(33,145)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/25/2024	1,300	5,292,570	4,071.27	181,295		12,222		1,555,615			(46,342)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/25/2024	1,353	5,546,964	4,100.54	311,509		21,001		1,579,406			(79,627)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/26/2024	1,100	4,477,281	4,071.81	162,078		11,350		1,315,833			(41,314)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/26/2024	1,011	4,109,545	4,066.32	218,801		15,322		1,214,901			(55,773)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/26/2024	1,041	4,321,282	4,150.17	228,810		16,023		1,164,963			(58,324)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/30/2024	881	3,671,175	4,165.4	119,405		9,592		975,114			(30,099)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.05/02/2024	1,398	5,772,784	4,129.08	270,249		23,079		1,598,331			(67,748)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/04/2025	67	274,989	4,095.14	38,543		20,263		92,186			(5,011)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.05/01/2025	100	426,194	4,254.71	49,172		26,717		124,918			(6,155)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/05/2024	1,238	5,048,458	4,077.75	277,397		3,302		1,460,588			(75,128)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/10/2024	1,177	4,824,146	4,098.61	167,160		4,412		1,367,377			(44,609)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/11/2024	1,324	5,414,741	4,090.95	308,277		9,014		1,547,974			(82,027)				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/12/2024	977	4,011,482	4,103.86	121,287		3,890		1,131,116			(32,178)				03
APR 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNGJPFGNF3B8653	.05/03/2023	.04/08/2024	2,119	1,350,421	637.4	57,161		1,180		111,204			(15,344)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 24 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			2,595		90,102			(11,246)				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			5,415		131,227			(15,896)				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			114,232		190,803			(16,448)				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			373,403		626,284			(53,596)				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			36,477		61,217			(5,211)				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			280,979		476,074			(40,077)				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			151,550		253,839			(21,582)				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			24,045		63,815			(8,547)				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			317,339		528,940			(45,051)				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			255,883		416,145			(36,101)				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			14,759		40,027			(5,186)				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			139,805		226,960			(19,694)				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			44,039		119,876			(15,414)				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			116,708		193,255			(16,415)				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			17,418		45,419			(6,073)				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			318,289		510,523			(44,698)				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			41,887		119,249			(14,548)				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			48,647		135,362			(16,832)				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			24,618		68,532			(8,390)				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			80,610		225,778			(27,169)				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			47,697		130,827			(15,669)				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			43,051		115,954			(13,942)				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			36,442		95,289			(11,760)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	01/10/2025	6,277	2,295,055	365.62	71,622			33,346		89,032			(10,685)				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			28,637		47,672			(4,183)				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			205,237		340,545			(29,930)				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			195,940		323,187			(28,529)				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			78,077		127,737			(11,350)				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			478,486		795,841			(69,445)				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 Quarter-end (b)
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			296,716		496,107			(42,791)				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			8,115		107,173			(21,099)				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			2,086		26,904			(5,273)				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			6,956		89,644			(17,584)				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			2,956		35,060			(8,967)				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			3,289		61,529			(11,971)				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			3,233		35,428			(9,195)				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			1,466		26,805			(5,334)				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			4,156		44,668			(11,819)				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			2,231		41,410			(8,119)				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			3,251		31,283			(7,996)				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			5,051		94,346			(18,387)				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			1,537		25,912			(4,996)				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			4,488		73,142			(14,587)				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	1,110,321	367.94	24,232			1,980		31,286			(6,212)				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			7,961		125,787			(24,981)				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			1,700		26,023			(5,158)				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			477		42,225			(10,858)				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			1,078		43,933			(10,900)				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			1,744		62,618			(15,873)				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			1,914		58,847			(15,830)				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			1,948		41,966			(11,082)				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			9,273		177,080			(46,883)				03
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			3,933		60,179			(15,561)				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			8,911		136,299			(27,031)				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			2,071		31,041			(6,080)				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			3,140		47,121			(11,906)				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			7,887		118,078			(23,153)				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			8,459		123,429			(30,790)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 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			4,442		65,409			(12,632)				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			1,892		27,339			(5,380)				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			15,017		218,606			(42,705)				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			1,865		25,143			(4,848)				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			58,692		333,615			(13,730)				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			32,029		182,372			(7,379)				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			77,911		434,510			(17,593)				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			3,660		170,209			(10,744)				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			1,518		57,608			(3,635)				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			101,299		477,079			(23,278)				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			40,122		185,513			(9,082)				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			20,091		92,972			(4,537)				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			17,437		55,595			(2,127)				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			977,471		3,064,251			(117,193)				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			581,864		1,811,332			(69,035)				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			87,148		62,330			(20,027)				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			250,114		180,325			(29,791)				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			858,905		627,846			(101,904)				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			229,006		172,874			(27,064)				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			20,524		13,772			(4,681)				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			7,042		3,136			(1,598)				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			24,921		18,263			(5,641)				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			60,114		43,044			(13,574)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	04/17/2026	11,073	3,233,205	291.99	89,218			62,377		45,865			(7,609)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	04/24/2026	4,276	1,251,456	292.7	33,315			23,358		16,837			(2,823)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/01/2026	121,814	35,611,087	292.34	969,773			681,802		496,855			(81,637)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/12/2023	05/04/2026	47,919	14,011,466	292.4	380,902			268,107		195,078			(31,976)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/12/2026	8,999	3,329,867	370.03	118,786			83,945		127,168			(9,908)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/02/2025	7,706	2,845,179	369.23	80,062			44,280		96,034			(10,176)				03

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MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/07/2025	5,901	2,208,216	374.22	49,862			27,732		56,473			(6,293)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2025	7,559	2,794,520	369.69	77,405			43,098		92,337			(9,756)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/14/2025	5,374	1,989,355	370.18	54,116			30,329		64,258			(6,765)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	04/17/2026	2,964	1,100,448	371.33	37,133			25,986		39,406			(3,170)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/01/2026	34,674	12,840,170	370.31	451,457			317,692		482,709			(38,039)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/04/2026	10,383	3,841,903	370.02	136,640			96,266		146,382			(11,481)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/05/2026	11,943	4,407,089	369	162,310			114,396		175,254			(13,626)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2026	49,488	18,338,296	370.56	641,365			452,555		683,867			(53,693)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/11/2026	11,067	4,077,238	368.43	153,382			108,352		166,289			(12,805)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/02/2025	10,563	3,904,856	369.68	106,016			58,634		281,418			(13,474)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/08/2025	6,789	2,505,488	369.05	70,241			39,109		184,512			(8,853)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/09/2025	4,030	1,485,272	368.53	42,633			23,764		111,283			(5,366)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/17/2026	2,877	1,068,365	371.37	32,876			23,007		75,777			(2,806)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/28/2026	4,471	1,656,892	370.56	52,805			37,115		120,506			(4,462)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	49,480	18,364,665	371.15	573,172			403,186		1,312,920			(48,340)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	20,445	7,579,453	370.73	240,260			169,006		548,545			(20,263)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/08/2026	41,376	15,317,850	370.21	496,666			350,454		1,126,327			(41,579)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/11/2026	8,498	3,125,449	367.77	110,821			78,286		246,399			(9,252)				03
MAY 24 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2023	05/15/2024	165,366	60,740,765	367.31	1,319,625			159,955		1,826,691			(330,815)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2023	05/15/2025	19,940	7,324,003	367.31	220,332			123,786		275,046			(27,542)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	103,830,581	103,830,581	4,136.28	4,101,308			497,128		7,267,604			(1,028,152)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	79,690,135	79,690,135	4,136.28	3,697,622			448,197		7,171,582			(926,952)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	3,113,421	3,113,421	4,136.28	146,642			17,775		287,970			(36,762)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	10,816,350	10,816,350	4,136.28	538,654			65,291		1,108,594			(135,035)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	17,996,454	17,996,454	4,136.28	907,021			109,942		1,889,488			(227,380)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	7,662,831	7,662,831	4,136.28	436,781			52,943		1,130,182			(109,496)				03
MAY 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	05/16/2023	05/15/2024	7,692,419	7,692,419	4,136.28	338,466			41,026		634,578			(84,850)				03
MAY 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2023	05/15/2024	185,173	59,236,859	319.9	1,250,010			151,516		2,263,805			(313,363)				03

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MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2023	.05/15/2025	14,283	4,569,180	319.9	139,399		78,316		215,405			(17,425)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	2,632	12,519,307	4,756.72	222,924		27,096		1,405,626			(56,039)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	8,875	36,708,451	4,136.28	1,391,916		169,183		10,150,576			(349,901)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	16,347	67,613,825	4,136.28	3,111,399		378,181		18,696,493			(782,147)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	419	1,732,274	4,136.28	87,676		10,657		479,006			(22,040)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	1,270	5,254,441	4,136.28	281,442		34,208		1,452,952			(70,749)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	1,666	6,891,001	4,136.28	382,261		46,463		1,905,491			(96,093)				03
MAY 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	1,364	6,204,257	4,549.91	222,035		26,988		1,003,609			(55,815)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	635	2,628,440	4,136.28	179,473		21,814		726,813			(45,116)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2025	381	1,732,970	4,549.91	133,220		74,948		383,001			(16,675)				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/17/2023	.05/15/2024	976	4,037,092	4,136.28	180,476		21,936		1,116,332			(45,368)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Index	BNP Paribas	ROMUWISFPU8MPR08K5P83	.05/17/2023	.05/15/2024	87,970	20,303,432	230.8	365,075		44,745		1,525,015			(92,540)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/08/2024	7,102	2,610,153	367.52	56,959		5,987		76,766			(14,725)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/08/2024	9,415	3,464,863	368.03	73,246		7,699		97,216			(18,936)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/09/2024	13,698	5,036,473	367.68	108,899		11,723		146,014			(28,073)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/10/2024	6,658	2,438,199	366.18	57,729		6,360		80,548			(14,840)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/10/2024	24,079	8,846,581	367.4	194,798		21,461		263,188			(50,075)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/13/2024	7,671	2,810,249	366.34	66,202		7,788		91,726			(16,875)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/14/2024	5,958	2,178,254	365.58	53,685		6,448		75,615			(13,646)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/14/2024	8,398	3,080,817	366.87	70,372		8,452		96,207			(17,888)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/15/2024	6,395	2,342,530	366.33	55,313		6,779		76,573			(14,021)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/16/2024	18,992	6,964,384	366.71	161,048		20,131		220,575			(40,709)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023	.05/17/2024	11,917	4,368,721	366.6	101,770		12,968		139,705			(25,654)				03
MAY 24	VAGLB: Index Universal Life	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	.05/17/2023	.05/15/2024	46,667	13,718,821	293.97	299,605		36,416		120,725			(75,315)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/13/2025	11,856	3,939,485	332.28	58,752		29,562		76,884			(8,460)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/21/2025	18,900	6,271,852	331.84	97,177		49,500		128,339			(13,817)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/28/2025	19,237	6,316,803	328.36	121,536		62,553		168,627			(17,094)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/07/2025	9,132	2,986,252	327.02	62,527		32,506		88,043			(8,700)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/06/2026	10,926	3,622,565	331.55	80,960		55,282		108,943			(7,442)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/10/2026	19,588	6,484,684	331.05	148,807		101,800		200,874			(13,623)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/12/2026	14,068	4,731,742	336.34	84,295		57,720		109,699			(7,702)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	11,066	3,612,974	326.49	102,390		70,143		141,202			(9,346)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	20,939	7,002,976	334.44	137,043		93,882		180,918			(12,508)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/18/2026	19,976	6,665,123	333.65	136,042		93,410		180,658			(12,355)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/19/2026	11,308	3,768,894	333.28	78,365		53,832		104,299			(7,110)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/20/2026	11,285	3,699,907	327.86	99,024		68,054		135,750			(8,975)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/24/2026	10,882	3,556,194	326.79	100,124		68,935		137,842			(9,039)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/24/2026	13,637	4,576,754	335.61	85,401		58,798		111,845			(7,710)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/27/2026	11,548	3,753,095	324.99	114,588		78,999		158,732			(10,314)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.02/27/2026	21,602	7,178,733	332.32	157,204		108,379		210,464			(14,150)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/02/2026	11,184	3,672,352	328.37	96,682		66,743		132,179			(8,677)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/03/2026	11,034	3,646,438	330.46	87,355		60,331		118,174			(7,832)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/04/2026	12,830	4,286,623	334.1	86,618		59,848		114,659			(7,758)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/06/2026	11,106	3,607,601	324.83	111,372		77,020		154,248			(9,956)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	.03/06/2026	21,344	7,040,036	329.84	173,870		120,240		235,909			(15,542)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/22/2026	399	1,771,570	4,437.8	223,588		159,764		515,435			(18,615)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/25/2025	239	1,020,702	4,278.06	118,033		65,499		291,944			(15,322)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/05/2025	228	994,416	4,362.43	102,473		57,506		263,853			(13,115)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/09/2025	384	1,684,627	4,386.82	168,143		94,772		437,253			(21,400)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.05/22/2025	189	811,222	4,282.89	95,268		54,439		233,763			(11,908)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/23/2023	.04/20/2026	315	1,345,691	4,273.8	200,456		141,509		442,617			(17,193)				03
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		110,910		328,953			(13,403)				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		177,316		580,231			(21,429)				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		93,528		307,927			(11,258)				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		101,377		309,816			(12,187)				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		179,998		521,880			(21,552)				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		172,384		571,599			(20,641)				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 Quarter-end (b)
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	.....	..... 99,946	.....	..... 312,571	.....	.....	..... (11,920)	.....	.....	.....	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	.....	..... 115,824	.....	..... 349,842	.....	.....	..... (13,742)	.....	.....	.....	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	.....	..... 159,689	.....	..... 527,073	.....	.....	..... (18,946)	.....	.....	.....	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	.....	..... 129,114	.....	..... 402,689	.....	.....	..... (15,239)	.....	.....	.....	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	.....	..... 103,310	.....	..... 314,187	.....	.....	..... (12,146)	.....	.....	.....	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	.....	..... 99,152	.....	..... 320,922	.....	.....	..... (11,612)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/12/2026	 42,543	 12,410,571	 291.72	 257,983	.....	..... 183,661	.....	..... 183,955	.....	.....	..... (21,677)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/15/2026	 185,067	 53,630,670	 289.79	 1,250,126	.....	..... 890,974	.....	..... 928,792	.....	.....	..... (104,753)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/12/2025	 7,612	 2,222,883	 292.03	 34,893	.....	..... 19,731	.....	..... 20,284	.....	.....	..... (4,422)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/18/2026	 48,405	 13,963,848	 288.48	 351,365	.....	..... 250,698	.....	..... 268,012	.....	.....	..... (29,361)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/19/2026	 41,202	 11,866,602	 288.01	 306,738	.....	..... 218,938	.....	..... 236,110	.....	.....	..... (25,608)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/15/2025	 11,174	 3,259,454	 291.71	 52,551	.....	..... 29,811	.....	..... 31,044	.....	.....	..... (6,633)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/22/2026	 54,688	 15,754,977	 288.09	 405,933	.....	..... 290,058	.....	..... 312,110	.....	.....	..... (33,797)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/16/2025	 14,397	 4,154,545	 288.58	 84,006	.....	..... 47,704	.....	..... 56,053	.....	.....	..... (10,588)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/19/2025	 3,398	 976,905	 287.5	 21,331	.....	..... 12,151	.....	..... 14,805	.....	.....	..... (2,677)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/21/2025	 4,102	 1,207,908	 294.45	 15,917	.....	..... 9,086	.....	..... 8,388	.....	.....	..... (1,992)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/22/2025	 7,041	 2,022,132	 287.2	 45,165	.....	..... 25,808	.....	..... 31,695	.....	.....	..... (5,646)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/01/2026	 3,242	 952,222	 293.67	 17,484	.....	..... 12,395	.....	..... 11,882	.....	.....	..... (1,484)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/08/2026	 13,003	 3,805,962	 292.71	 74,383	.....	..... 52,874	.....	..... 51,821	.....	.....	..... (6,273)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/11/2026	 3,219	 940,176	 292.08	 19,119	.....	..... 13,606	.....	..... 13,521	.....	.....	..... (1,608)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/12/2025	 16,884	 1,712,762	 101.44	 37,399	.....	..... 21,148	.....	..... 98,241	.....	.....	..... (4,740)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/16/2025	 59,462	 6,031,837	 101.44	 131,946	.....	..... 74,928	.....	..... 345,806	.....	.....	..... (16,630)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/19/2025	 13,554	 1,375,020	 101.45	 30,076	.....	..... 17,133	.....	..... 78,714	.....	.....	..... (3,775)	.....	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.04/30/2026	 16,972	 1,728,782	 101.86	 40,937	.....	..... 29,011	.....	..... 92,225	.....	.....	..... (3,478)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/08/2026	 38,276	 3,896,511	 101.8	 93,432	.....	..... 66,416	.....	..... 209,497	.....	.....	..... (7,880)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/11/2026	 67,629	 6,851,511	 101.31	 176,918	.....	..... 125,903	.....	..... 392,637	.....	.....	..... (14,879)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/12/2026	 121,569	 12,324,619	 101.38	 314,984	.....	..... 224,241	.....	..... 699,937	.....	.....	..... (26,467)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/15/2026	 319,989	 32,421,278	 101.32	 836,771	.....	..... 596,373	.....	..... 1,854,962	.....	.....	..... (70,116)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/22/2023	.05/18/2026	 105,098	 10,671,679	 101.54	 266,845		 190,393		 593,565			 (22,298)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/22/2023	05/19/2026	85,631	8,685,573	101.43	220,757			157,568		489,991			(18,430)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/15/2025	2,211	816,500	369.29	20,231			11,556		27,669			(2,571)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/16/2025	3,398	1,250,108	367.93	32,958			18,846		45,504			(4,183)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/22/2025	3,906	1,446,200	370.25	34,490			19,845		46,742			(4,341)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/23/2025	1,785	659,376	369.5	16,275			9,374		22,193			(2,046)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/08/2026	3,989	1,480,775	371.25	45,351			32,387		53,630			(3,843)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/15/2026	62,858	23,187,181	368.88	773,786			554,034		929,418			(65,138)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/18/2026	13,333	4,930,347	369.78	159,732			114,494		190,645			(13,409)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/19/2026	12,006	4,439,397	369.78	143,946			103,217		171,718			(12,073)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/25/2023	05/22/2026	39,013	14,393,607	368.94	480,645			345,022		576,742			(40,201)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/02/2025	6,205	1,432,516	230.87	28,356			15,973		105,016			(3,671)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/09/2025	25,758	5,950,293	231.01	116,940			66,376		432,915			(14,988)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/12/2025	4,729	1,091,858	230.91	21,704			12,359		79,904			(2,770)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/15/2025	6,839	1,581,397	231.22	30,640			17,503		113,739			(3,894)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/16/2025	23,641	5,472,472	231.48	103,785			59,347		387,921			(13,172)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/19/2025	5,673	1,310,289	230.98	25,981			14,903		95,538			(3,284)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/22/2024	7,544	1,739,350	230.55	26,028			3,708		132,522			(6,616)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/24/2023	05/22/2025	10,406	2,402,942	230.91	47,974			27,603		175,844			(6,038)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/17/2024	6,192	2,270,311	366.65	47,431			6,198		72,298			(12,262)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/20/2024	6,103	2,236,579	366.49	47,357			6,537		72,288			(12,139)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/20/2024	10,473	3,847,653	367.39	77,186			10,654		115,229			(19,786)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/21/2024	6,015	2,210,058	367.4	44,334			6,227		66,169			(11,332)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/21/2024	7,755	2,849,888	367.47	56,925			7,995		84,806			(14,551)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/22/2024	6,098	2,235,350	366.58	47,197			6,742		71,776			(12,031)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/22/2024	10,493	3,854,130	367.3	77,964			11,138		116,465			(19,873)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/23/2024	6,449	2,362,097	366.3	50,814			7,381		77,598			(12,917)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/24/2024	6,189	2,254,150	364.23	54,895			8,104		86,697			(13,915)				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/24/2024	29,687	10,831,679	364.86	254,123			37,517		397,927			(64,415)				03
MAY 25 JPUSC/CL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	05/26/2023	05/01/2025	7,569	1,438,199	190.01	31,941			31,941		28,317							03

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

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MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/06/2025	6,681	1,277,001	191.15	25,720			25,720		21,893							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/09/2025	19,952	3,794,447	190.18	83,598			83,598		73,868							03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/15/2024	5,480	1,038,099	189.43	24,935			3,135		7,904			(6,483)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/16/2025	12,295	2,332,221	189.69	53,852			53,852		48,626							03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/24/2024	4,377	823,174	188.06	22,367			3,302		10,315			(5,670)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/26/2023	05/23/2025	11,110	2,096,160	188.67	53,218			53,218		49,691							03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/15/2026	7,454	2,784,367	373.52	83,781			60,043		185,923			(7,059)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/18/2026	13,978	5,254,050	375.87	145,014			104,041		326,906			(12,185)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/19/2026	11,609	4,355,315	375.18	123,427			88,585		276,816			(10,362)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/22/2026	21,789	8,087,689	371.18	265,878			191,031		579,028			(22,258)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/22/2026	16,355	6,156,172	376.42	166,751			119,809		376,738			(13,960)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/15/2025	3,010	1,115,359	370.54	31,195			17,844		78,187			(3,970)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/16/2025	2,808	1,034,656	368.5	31,640			18,118		77,641			(4,021)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/16/2025	2,717	1,019,927	375.39	22,917			13,123		60,209			(2,913)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/21/2025	2,927	1,102,030	376.55	23,549			13,555		62,385			(2,972)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/23/2025	3,732	1,391,786	372.98	35,106			20,248		89,749			(4,419)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	04/30/2026	2,642	981,549	371.54	31,558			22,491		69,375			(2,697)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/08/2026	3,599	1,331,541	369.97	45,466			32,500		98,587			(3,856)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/12/2026	20,672	7,629,644	369.08	269,357			192,827		579,762			(22,759)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	05/25/2023	05/15/2026	29,599	10,947,275	369.85	376,449			269,788		813,872			(31,719)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/29/2025	3,498	1,290,825	369.02	30,957			15,428		41,711			(4,633)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/31/2025	3,180	1,176,045	369.88	27,090			13,545		36,151			(4,041)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/12/2026	4,227	1,558,966	368.8	50,768			34,571		60,184			(4,833)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/13/2026	31,832	11,813,044	371.11	353,650			240,940		411,490			(33,628)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/14/2026	19,385	7,161,502	369.44	227,965			155,387		268,980			(21,654)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/15/2026	6,153	2,278,910	370.36	70,208			47,879		82,162			(6,662)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/16/2026	41,253	15,305,446	371.01	460,389			314,119		536,083			(43,641)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/20/2026	5,237	1,933,426	369.19	62,320		42,602		73,586			(5,883)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/21/2026	36,439	13,596,878	373.14	378,966		259,189		432,881			(35,737)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/22/2026	5,452	2,045,673	375.22	52,775		36,112		59,028			(4,972)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/23/2026	38,006	14,120,145	371.52	418,451		286,468		484,728			(39,379)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/26/2026	3,249	1,212,639	373.23	33,790		23,165		38,537			(3,170)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/10/2025	8,255	3,057,237	370.33	67,530		32,561		90,019			(10,433)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/27/2026	31,365	11,685,572	372.57	334,035		229,111		383,073			(31,305)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/28/2026	13,169	4,911,352	372.95	138,537		95,066		158,272			(12,970)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/14/2025	3,560	1,317,449	370.1	29,546		14,349		39,478			(4,534)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/29/2026	11,452	4,258,844	371.88	124,944		85,778		144,197			(11,685)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/30/2026	54,439	20,334,693	373.53	561,813		385,886		638,335			(52,490)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/15/2025	2,589	965,156	372.85	18,845		9,169		24,295			(2,887)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/17/2025	12,784	4,733,029	370.22	105,855		51,684		141,052			(16,162)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/22/2025	6,499	2,405,111	370.07	54,462		26,823		72,634			(8,246)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/23/2025	5,381	1,987,673	369.39	46,545		22,963		62,569			(7,036)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/24/2025	10,025	3,738,553	372.92	73,484		36,315		94,480			(11,090)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/27/2025	6,781	2,525,373	372.42	51,061		25,362		66,120			(7,668)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/28/2025	4,439	1,655,785	372.98	32,585		16,212		41,853			(4,885)				03
MAR 25 FIA Call	Annuity	N/A	Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.03/28/2025	263	1,137,340	4,322.02	128,299		69,543		307,855			(17,530)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/02/2025	274	1,231,821	4,495.37	107,071		58,402		280,935			(14,521)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/04/2025	220	974,891	4,434.75	93,516		51,135		236,833			(12,645)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/10/2025	257	1,144,345	4,455.65	106,985		58,928		273,066			(14,338)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/16/2025	236	1,054,666	4,475.75	96,209		53,372		247,496			(12,781)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/21/2025	401	1,813,244	4,525.19	153,901		85,872		405,449			(20,297)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/24/2025	312	1,420,298	4,556.91	114,913		64,338		307,574			(15,090)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/28/2025	178	774,463	4,358.26	85,554		48,116		205,607			(11,170)				03
MAR 26 FIA Call	Annuity	N/A	Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.03/27/2026	256	1,079,742	4,225.83	177,516		124,950		366,207			(15,683)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MAR 26 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.03/30/2026	340	1,478,325	4,346.48	213,116		150,192		455,605			(18,774)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MAR 26 FIA Call	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.03/31/2026	245	1,084,446	4,430.83	142,004		100,117		311,818			(12,497)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/02/2026	220	956,950	4,340.5	139,121	.....	.....98,164	.....	.....296,544	.....	.....	.....(12,220)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/02/2026	223	1,029,192	4,612.52	108,334	.....	.....76,440	.....	.....253,235	.....	.....	.....(9,516)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/07/2026	417	1,812,659	4,346.07	262,819	.....	.....185,816	.....	.....560,280	.....	.....	.....(22,975)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/10/2026	225	956,009	4,248.74	154,604	.....	.....109,437	.....	.....319,707	.....	.....	.....(13,476)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/10/2026	238	1,065,289	4,471.12	134,081	.....	.....94,910	.....	.....297,081	.....	.....	.....(11,687)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/13/2026	224	1,012,361	4,512.42	121,658	.....	.....86,218	.....	.....273,021	.....	.....	.....(10,574)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/17/2026	298	1,276,824	4,282.49	199,975	.....	.....141,942	.....	.....416,548	.....	.....	.....(17,315)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/17/2026	328	1,477,194	4,500.76	180,584	.....	.....128,179	.....	.....402,805	.....	.....	.....(15,636)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/20/2026	240	1,081,525	4,514.82	130,409	.....	.....92,672	.....	.....291,854	.....	.....	.....(11,259)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/24/2026	216	931,144	4,302.09	143,437	.....	.....102,087	.....	.....299,691	.....	.....	.....(12,337)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.04/28/2026	487	2,206,903	4,527.91	263,815	.....	.....188,049	.....	.....590,751	.....	.....	.....(22,606)	.....	.....	.....	03
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	.....	.....66,080	.....	.....112,335	.....	.....	.....(14,420)	.....	.....	.....	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	.....	.....287,030	.....	.....407,657	.....	.....	.....(33,274)	.....	.....	.....	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	.....	.....392,152	.....	.....551,291	.....	.....	.....(45,287)	.....	.....	.....	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	.....	.....26,891	.....	.....40,786	.....	.....	.....(5,868)	.....	.....	.....	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	.....	.....35,271	.....	.....59,777	.....	.....	.....(7,570)	.....	.....	.....	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	.....	.....13,857	.....	.....16,873	.....	.....	.....(1,644)	.....	.....	.....	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	.....	.....56,246	.....	.....71,414	.....	.....	.....(6,613)	.....	.....	.....	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	.....	.....19,170	.....	.....24,547	.....	.....	.....(2,245)	.....	.....	.....	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	.....	.....18,283	.....	.....23,544	.....	.....	.....(2,138)	.....	.....	.....	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	.....	.....765,303	.....	.....1,059,173	.....	.....	.....(89,171)	.....	.....	.....	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	.....	.....146,324	.....	.....191,828	.....	.....	.....(17,049)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/16/2025	9,795	987,461	100.81	25,791	.....	.....14,872	.....	.....61,994	.....	.....	.....(3,301)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/22/2025	10,353	1,048,547	101.28	25,323	.....	.....14,692	.....	.....61,507	.....	.....	.....(3,214)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/23/2025	32,487	3,287,730	101.2	80,536	.....	.....46,774	.....	.....195,091	.....	.....	.....(10,207)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/30/2025	10,260	1,042,724	101.63	23,772	.....	.....13,903	.....	.....58,067	.....	.....	.....(2,984)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/08/2026	14,732	1,496,892	101.61	39,128	.....	.....28,100	.....	.....82,511	.....	.....	.....(3,334)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/18/2026	44,212	4,498,117	101.74	115,791	.....	.....83,460	.....	.....243,756	.....	.....	.....(9,775)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	.05/31/2023	.05/19/2026	32,572	3,312,555	101.7	85,794		61,861		180,447			(7,236)				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 Quarter-end (b)
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/31/2023	05/22/2026	439,197	44,538,920	101.41	1,204,716			869,578		2,518,169			(101,321)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/31/2023	05/26/2026	74,669	7,603,542	101.83	193,617			139,953		407,151			(16,224)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/31/2023	05/29/2026	145,062	14,752,849	101.7	383,255			277,323		803,325			(32,026)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/04/2026	15,191	5,703,347	375.44	156,772			108,597		164,023			(14,662)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/05/2026	7,598	2,849,085	374.96	79,707			55,238		83,863			(7,447)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/06/2026	27,799	10,217,859	367.56	373,343			258,851		419,565			(34,845)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/06/2026	32,141	12,061,549	375.27	333,945			231,535		350,015			(31,168)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/09/2026	6,320	2,316,286	366.49	87,914			61,036		99,593			(8,180)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/10/2026	11,272	4,124,203	365.88	159,950			111,099		181,915			(14,868)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/10/2026	23,513	8,805,596	374.5	251,353			174,587		265,627			(23,364)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/11/2026	17,192	6,392,143	371.81	201,490			140,015		218,374			(18,710)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	01/31/2025	9,473	3,508,894	370.41	85,352			43,100		104,468			(12,859)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/12/2026	14,245	5,320,729	373.52	157,690			109,628		168,128			(14,628)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/13/2026	41,710	15,319,681	367.29	566,422			393,958		637,590			(52,489)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2025	12,087	4,535,365	375.24	87,023			44,157		99,278			(13,046)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/13/2026	36,652	13,746,808	375.06	385,216			267,925		404,366			(35,697)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/05/2025	9,446	3,510,687	371.67	80,666			41,062		97,138			(12,054)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/17/2026	9,315	3,447,974	370.16	115,597			80,543		127,071			(10,669)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/07/2025	8,196	3,030,457	369.77	76,464			39,046		94,225			(11,388)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/18/2026	8,846	3,226,716	364.78	130,296			90,825		149,165			(12,013)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/07/2025	6,966	2,617,612	375.76	49,112			25,078		55,548			(7,314)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/18/2026	18,418	6,900,950	374.68	196,707			137,117		207,253			(18,136)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/23/2025	5,471	2,007,043	366.87	62,093			36,163		77,327			(7,892)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/10/2025	6,745	2,505,065	371.37	58,686			30,107		70,898			(8,698)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/30/2025	7,925	2,911,754	367.41	88,444			51,868		109,536			(11,132)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/11/2025	9,520	3,542,364	372.11	80,060			41,137		95,846			(11,846)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	06/04/2025	3,406	1,279,834	375.72	26,944			15,878		30,678			(3,368)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/13/2025	6,516	2,409,925	369.87	60,791			31,331		74,787			(8,966)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/22/2026	13,648	5,022,213	367.97	189,031			136,697		209,321			(15,928)				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 Quarter-end (b)
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/13/2025	7,639	2,857,760	374.09	58,669			30,238		68,245			(8,653)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/26/2026	10,593	3,886,426	366.88	151,906			110,006		169,433			(12,752)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/29/2026	27,723	10,203,291	368.04	384,245			278,551		424,974			(32,168)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	06/01/2026	11,822	4,352,088	368.14	163,496			118,647		180,731			(13,650)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	06/02/2026	13,573	5,004,316	368.71	184,586			133,998		203,150			(15,396)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/14/2025	11,560	4,272,825	369.61	109,245			56,390		134,729			(16,086)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/14/2025	6,774	2,554,242	377.04	45,186			23,324		50,042			(6,654)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/18/2025	2,028	761,029	375.22	14,847			7,710		16,965			(2,172)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	01/30/2026	5,973	2,228,586	373.08	66,604			46,031		71,439			(6,261)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	23,889	8,815,478	369.02	305,539			211,551		339,721			(28,605)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	19,819	7,467,439	376.79	195,015			135,026		201,061			(18,258)				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024	6,846	2,062,014	301.18	54,292			6,283		51,451			(14,661)				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			5,874		47,027			(13,706)				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			6,754		49,043			(13,968)				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	1,085,866	300.92	29,571			3,880		28,398			(7,845)				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			11,476		79,778			(22,702)				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			7,503		50,884			(14,842)				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			10,171		62,838			(18,149)				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			4,830		31,662			(8,293)				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			19,231		124,609			(33,019)				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			4,472		26,211			(6,898)				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			9,122		51,616			(14,069)				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			6,192		34,660			(9,391)				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			17,141		85,850			(23,997)				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			3,103		24,429			(7,430)				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			2,572		20,113			(6,158)				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			8,873		67,616			(12,616)				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			14,556		108,758			(20,697)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	06/05/2024	5,492	2,012,119	366.34	49,432			8,852		66,311			(12,392)				03

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SCHEDULE DB - PART A - SECTION 1

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JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	06/05/2024	7,652	2,810,425	367.3	65,268			11,687		85,691			(16,362)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/24/2024	6,341	2,316,789	365.34	59,483			8,982		82,096			(15,421)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/28/2024	5,984	2,182,935	364.81	58,042			9,320		80,598			(14,878)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/28/2024	13,393	4,892,100	365.28	126,561			20,321		174,416			(32,443)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/29/2024	6,628	2,416,388	364.57	65,154			10,615		90,812			(16,654)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/29/2024	14,451	5,280,273	365.39	135,984			22,155		186,752			(34,760)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/30/2024	6,874	2,512,963	365.6	63,993			10,576		87,471			(16,312)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/31/2024	5,613	2,048,791	365.04	53,880			9,030		74,408			(13,696)				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	05/31/2024	18,157	6,636,630	365.52	169,947			28,483		232,502			(43,199)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/06/2023	06/03/2024	7,258	2,661,946	366.74	63,729			11,122		84,877			(16,065)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/30/2025	2,760	1,053,986	381.94	21,425			12,582		48,388			(2,700)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	06/03/2025	2,358	899,724	381.58	18,666			11,004		41,993			(2,340)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	06/04/2025	1,515	581,639	383.92	10,810			6,379		24,645			(1,353)				03
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/22/2026	16,853	6,264,493	371.72	234,509			169,742		441,505			(19,778)				03
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/26/2026	15,891	5,923,187	372.73	214,390			155,398		405,571			(18,014)				03
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/29/2026	30,420	11,337,348	372.7	411,244			298,398		777,112			(34,460)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	06/01/2026	10,503	3,903,443	371.64	147,053			106,813		276,141			(12,288)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	06/02/2026	10,137	3,806,875	375.54	125,114			90,908		239,846			(10,445)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/23/2025	2,537	940,480	370.65	31,368			18,295		65,736			(3,992)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	06/05/2023	05/30/2025	5,611	2,080,413	370.77	69,302			40,698		144,959			(8,735)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/03/2024	1,090	4,439,555	4,074.07	168,807			16,419		1,305,844			(46,691)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/03/2024	1,237	5,051,819	4,085.48	335,347			32,617		1,467,796			(92,756)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/07/2024	963	3,975,449	4,129.95	147,064			15,899		1,102,710			(40,189)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/08/2024	1,332	5,490,881	4,122.5	294,849			32,663		1,536,390			(80,333)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/10/2024	2,174	8,950,895	4,117.91	365,651			42,442		2,518,872			(99,031)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/10/2024	1,618	6,680,935	4,129.54	393,750			45,703		1,856,174			(106,641)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Compass Index	Index		Index	KB1H1DSPRFMYMCJFXT09	06/07/2023	05/15/2024	1,075	4,428,524	4,118.37	166,695			21,509		1,248,927			(44,484)				03

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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		50,848		1,873,171			(102,826)				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		24,416		1,391,830			(48,300)				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		36,452		1,234,251			(72,111)				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		20,762		1,086,312			(37,046)				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		29,730		1,001,015			(53,047)				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		21,243		1,202,353			(36,473)				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		29,853		1,233,751			(51,256)				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		47,604		1,457,312			(81,735)				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		22,011		989,641			(33,949)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024	989	4,145,665	4,192.58	146,215		24,574		1,084,526			(37,271)				03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024	1,545	6,513,064	4,214.73	365,589		61,444		1,661,264			(93,189)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/05/2024	1,148	4,895,168	4,262.71	173,944		31,233		1,184,458			(43,726)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/06/2024	1,210	5,164,826	4,268.24	266,564		48,466		1,241,906			(66,825)				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		6,761		108,844			(16,190)				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		9,901		106,704			(17,000)				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		11,918		101,888			(16,433)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.05/23/2025	9,519	965,737	101.45	25,207		14,805		55,252			(3,231)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.05/30/2025	13,414	1,357,136	101.17	37,265		22,037		80,842			(4,730)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.06/05/2025	16,290	1,666,830	102.32	37,696		22,419		83,511			(4,745)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.06/06/2025	14,145	1,445,899	102.22	33,297		19,822		73,582			(4,185)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.05/15/2026	10,615	1,074,124	101.19	32,620		23,662		62,483			(2,782)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.05/22/2026	23,695	2,396,276	101.13	73,502		53,450		140,405			(6,228)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.05/29/2026	91,737	9,304,933	101.43	274,295		199,949		524,666			(23,091)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.06/01/2026	76,089	7,742,850	101.76	217,920		159,017		418,382			(18,294)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.06/02/2026	85,665	8,776,407	102.45	223,672		163,270		432,680			(18,760)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/08/2023	.06/05/2026	288,272	29,498,887	102.33	765,651		559,460		1,477,797			(64,039)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/09/2023	.06/01/2026	43,184	12,244,306	283.54	346,159		252,594		337,073			(29,059)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 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		275,232		361,885			(31,624)				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		94,553		153,175			(20,293)				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		737,004		979,717			(84,361)				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		29,261		46,282			(6,236)				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		194,632		256,684			(22,195)				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		13,788		18,123			(2,925)				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		38,768		61,657			(8,204)				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		57,897		92,550			(12,224)				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		523		708			(110)				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		23,764		29,648			(2,783)				03
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		26,930		35,891			(3,138)				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		266,632		357,529			(30,791)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/25/2026	12,632	4,660,759	368.97	164,466		115,810		181,381			(15,164)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/26/2026	11,066	4,090,344	369.63	141,092		99,393		154,744			(12,995)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2026	47,784	17,455,455	365.3	699,078		492,677		791,807			(64,324)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2026	27,476	10,235,864	372.54	318,720		224,619		340,609			(29,326)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/02/2026	16,504	6,007,224	363.98	251,855		177,720		287,540			(23,104)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/02/2026	25,386	9,462,557	372.74	292,960		206,726		312,513			(26,874)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/19/2025	4,907	1,804,613	367.79	50,882		26,763		63,348			(7,517)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/03/2026	9,946	3,645,923	366.56	140,144		98,933		157,298			(12,843)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/03/2026	11,912	4,459,461	374.38	130,194		91,909		136,690			(11,931)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/21/2025	11,290	4,150,114	367.58	118,323		62,416		147,512			(17,423)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/04/2026	12,556	4,692,478	373.71	140,507		99,231		148,413			(12,863)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/21/2025	5,020	1,870,032	372.54	42,165		22,243		49,672			(6,209)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/05/2026	5,736	2,089,433	364.25	86,847		61,360		98,997			(7,943)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/24/2025	5,610	2,071,354	369.22	54,867		29,068		67,262			(8,040)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	03/05/2026	10,731	4,011,075	373.77	119,870		84,692		126,546			(10,963)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/26/2025	8,481	3,102,409	365.81	96,174		51,097		121,648			(14,048)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/12/2023	02/27/2025	13,498	4,955,616	367.13	144,836		77,060		181,098			(21,122)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/28/2025	20,914	7,673,416	366.91	226,704			120,788		283,918			(33,008)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/28/2025	5,222	1,950,812	373.6	42,034			22,396		48,788			(6,120)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	03/04/2025	8,316	3,061,092	368.09	85,989			46,070		106,430			(12,440)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	03/05/2025	4,563	1,704,493	373.54	37,052			19,879		42,997			(5,352)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/19/2026	11,368	4,147,163	364.8	168,365			118,250		191,570			(15,618)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/19/2026	14,433	5,401,078	374.21	157,611			110,698		165,860			(14,620)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/20/2026	17,979	6,564,210	365.1	263,935			185,453		299,645			(24,458)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/20/2026	30,112	11,217,716	372.53	348,098			244,590		372,311			(32,258)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/20/2026	6,566	2,488,686	379.04	60,668			42,628		60,576			(5,622)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/23/2026	4,334	1,586,929	366.12	61,723			43,425		69,560			(5,702)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/24/2026	15,021	5,462,639	363.66	230,877			162,504		264,441			(21,308)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/24/2026	24,608	9,137,469	371.32	296,773			208,885		320,809			(27,390)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/06/2024	2,649	973,587	367.53	24,689			4,577		29,132			(6,311)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/06/2024	10,075	3,704,028	367.64	93,397			17,315		109,809			(23,874)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/07/2024	4,166	1,528,176	366.82	40,410			7,584		48,511			(10,301)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/07/2024	2,629	965,233	367.08	25,138			4,718		30,000			(6,408)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/07/2024	4,099	1,502,399	366.53	40,375			7,577		48,811			(10,292)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/07/2024	24,127	8,845,510	366.63	236,199			44,329		285,103			(60,208)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/10/2024	4,315	1,583,473	366.96	41,684			8,105		49,808			(10,537)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/10/2024	5,652	2,074,484	367.01	54,433			10,584		64,989			(13,759)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/11/2024	2,357	865,010	366.92	22,844			4,493		27,314			(5,758)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/11/2024	13,291	4,878,608	367.05	127,863			25,148		152,442			(32,231)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/12/2024	2,452	900,760	367.42	23,143			4,603		27,328			(5,818)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/12/2024	7,575	2,787,678	368.02	69,234			13,770		80,435			(17,404)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	06/13/2024	15,444	5,690,776	368.48	137,760			27,704		157,933			(34,535)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	06/14/2023	05/31/2024	2,771	1,011,304	365.01	29,341			5,030		36,810			(7,629)				03
JUN 24 JPMorgan	VAGLB: Index Universal	N/A	Equity / Index	JPMorgan Chase Bank	06/16/2023	06/14/2024	170,749	63,235,118	370.34	1,435,998			296,000		1,482,743			(363,999)				03
MOZAIC2 Call	VAGLB: Index Universal	N/A	Equity / Index	JPMorgan Chase Bank	06/16/2023	06/13/2025	14,708	5,446,794	370.34	167,519			101,485		177,457			(21,085)				03
MOZAIC2 Call	VAGLB: Index Universal	N/A	Equity / Index	JPMorgan Chase Bank	06/16/2023	06/13/2025	14,708	5,446,794	370.34	167,519			101,485		177,457			(21,085)				03
JUN 24 NYSE Zebra Edge Call	VAGLB: Index Universal	N/A	Equity / Index	UBS AG	06/16/2023	06/14/2024	157,529	50,631,238	321.41	1,215,719			249,898		1,734,749			(307,307)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/16/2023	.06/13/2025	9,952	3,198,560	321.41	105,958		64,101		141,417			(13,318)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.05/23/2025	15,908	3,647,663	229.3	113,264		67,185		291,014			(14,661)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.05/30/2025	10,555	2,429,839	230.21	70,929		42,357		184,762			(9,091)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.06/02/2025	8,715	2,021,658	231.97	51,942		31,107		139,537			(6,629)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.06/05/2025	9,745	2,258,805	231.79	58,958		35,407		157,491			(7,493)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.06/06/2025	21,568	5,003,066	231.97	128,759		77,399		345,318			(16,342)				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.05/31/2024	5,542	1,274,402	229.97	31,532		5,468		100,368			(8,293)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.06/13/2025	10,015	2,325,285	232.19	59,086		35,745		158,566			(7,427)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.06/14/2023	.06/13/2024	2,939	679,114	231.04	15,314		3,114		50,033			(3,882)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	111,859,343	111,859,343	4,425.84	4,317,771		890,014		7,795,696			(1,094,477)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	87,481,347	87,481,347	4,425.84	3,901,668		804,244		7,444,352			(989,002)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	4,689,534	4,689,534	4,425.84	211,967		43,692		404,787			(53,730)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	16,291,997	16,291,997	4,425.84	770,611		158,845		1,458,477			(195,336)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	20,879,095	20,879,095	4,425.84	998,021		205,720		1,878,560			(252,980)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	8,732,672	8,732,672	4,425.84	467,198		96,303		796,622			(118,426)				03
JUN 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	.06/16/2023	.06/14/2024	9,749,435	9,749,435	4,425.84	414,351		85,409		783,539			(105,030)				03
JUN 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57PNE97	.06/20/2023	.06/14/2024	36,305	10,481,210	288.7	253,771		52,455		238,266			(64,506)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	1,473	7,173,227	4,868.42	189,055		39,078		673,847			(48,056)				03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/13/2025	409	1,992,936	4,868.42	137,250		83,263		315,576			(17,299)				03
JUN 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	2,464	12,539,594	5,089.72	153,193		31,666		654,877			(38,940)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	12,892	57,058,726	4,425.84	2,082,603		430,482		11,318,539			(529,377)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	16,767	74,207,838	4,425.84	3,252,118		672,225		14,720,348			(826,656)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	365	1,617,069	4,425.84	77,415		16,002		320,772			(19,678)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	1,451	6,420,743	4,425.84	323,747		66,920		1,273,660			(82,293)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	1,557	6,891,874	4,425.84	359,119		74,231		1,367,117			(91,284)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	687	3,041,659	4,425.84	191,598		39,604		603,363			(48,702)				03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.06/20/2023	.06/14/2024	971	4,295,455	4,425.84	183,219		37,872		852,074			(46,572)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	.06/21/2023	.05/30/2025	535	2,366,971	4,425.32	301,078		180,562		598,151			(38,753)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/12/2025	 306	1,365,217	4,467.04	 166,098	.....	..... 100,812	.....	.....333,445	.....	.....	..... (20,993)	.....	.....	.....	03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/20/2025	242	 1,127,935	4,652.43	106,402	.....	..... 65,040	.....	.....228,862	.....	.....	..... (13,300)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/22/2026	 301	 1,268,607	4,208.35	259,045	.....	.....190,145	.....	.....443,017	.....	.....	..... (22,155)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/22/2026	 385	 1,728,238	4,491.38	265,582	.....	.....194,943	.....	.....481,068	.....	.....	..... (22,714)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/29/2026	 457	 1,981,595	4,335.43	358,288	.....	.....263,614	.....	.....627,737	.....	.....	..... (30,443)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/29/2026	 314	 1,431,271	4,556.3	205,925	.....	.....151,511	.....	.....378,351	.....	.....	..... (17,497)	.....	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/02/2026	433	 1,911,792	4,417.98	318,394	.....	.....234,575	.....	.....567,699	.....	.....	..... (26,952)	.....	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/05/2026	 396	 1,665,660	4,203.24	343,737	.....	.....253,498	.....	.....586,281	.....	.....	..... (29,017)	.....	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/08/2026	 321	 1,472,865	4,594.09	204,565	.....	.....151,011	.....	.....378,679	.....	.....	..... (17,221)	.....	.....	.....	03
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	.....	.....146,787	.....	.....362,545	.....	.....	..... (16,718)	.....	.....	.....	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	.....	.....173,726	.....	.....407,951	.....	.....	..... (19,712)	.....	.....	.....	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	.....	.....212,931	.....	.....549,261	.....	.....	..... (24,161)	.....	.....	.....	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	.....	.....163,171	.....	.....388,400	.....	.....	..... (18,445)	.....	.....	.....	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	.....	.....236,840	.....	.....600,822	.....	.....	..... (26,674)	.....	.....	.....	03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPFU8MPR08K5P83	.06/20/2023	.06/14/2024	69,091	16,099,515	233.02	233,527	.....	..... 48,406	.....	.....1,040,959	.....	.....	..... (59,526)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/13/2024	 2,580	 949,168	367.96	20,765	.....	..... 4,294	.....	.....27,542	.....	.....	..... (5,353)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/14/2024	 9,199	3,402,669	369.9	66,232	.....	.....13,845	.....	..... 83,179	.....	.....	..... (17,026)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/14/2024	 5,400	 1,998,668	370.11	38,395	.....	..... 8,026	.....	.....47,902	.....	.....	..... (9,870)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/14/2024	17,750	6,558,995	369.52	130,640	.....	.....27,309	.....	.....166,076	.....	.....	..... (33,583)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/14/2024	 7,814	2,893,476	370.31	54,852	.....	.....11,466	.....	..... 68,042	.....	.....	..... (14,100)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/17/2024	 2,734	1,011,353	369.94	19,711	.....	..... 4,251	.....	.....24,735	.....	.....	..... (5,024)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/17/2024	2,932	1,083,761	369.68	21,459	.....	..... 4,629	.....	.....27,149	.....	.....	..... (5,470)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/17/2024	 5,341	1,977,045	370.15	38,029	.....	..... 8,202	.....	.....47,416	.....	.....	..... (9,694)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/18/2024	 2,758	1,020,191	369.94	19,911	.....	..... 4,338	.....	.....24,986	.....	.....	..... (5,061)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/18/2024	 3,008	1,112,541	369.9	21,776	.....	..... 4,744	.....	.....27,348	.....	.....	..... (5,535)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/18/2024	21,351	7,901,697	370.08	152,875	.....	.....33,308	.....	.....191,022	.....	.....	..... (38,859)	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/22/2023	.06/20/2024	 3,919	1,445,824	368.94	30,097	.....	..... 6,688	.....	.....38,828	.....	.....	..... (7,608)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/20/2024	11,347	4,187,998	369.09	86,349			19,189		111,001			(21,827)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/21/2024	2,727	1,004,907	368.45	21,574			4,841		28,178			(5,438)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/21/2024	6,746	2,486,959	368.67	52,684			11,821		68,439			(13,281)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/06/2025	23,259	2,377,314	102.21	59,427			36,024		121,170			(7,606)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/12/2025	18,757	1,925,624	102.66	44,661			27,220		91,421			(5,668)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/13/2025	35,743	3,677,981	102.9	81,852			49,932		167,974			(10,374)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/20/2025	12,396	1,278,518	103.14	27,370			16,800		56,156			(3,435)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	04/30/2026	15,818	1,598,581	101.06	52,500			38,352		94,604			(4,598)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	05/18/2026	9,774	984,743	100.75	33,877			24,903		60,541			(2,917)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/01/2026	8,780	893,751	101.79	26,701			19,720		48,105			(2,269)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/05/2026	108,729	11,128,437	102.35	307,378			227,316		556,001			(26,020)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/09/2026	99,198	10,173,707	102.56	273,289			202,371		494,195			(23,049)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/12/2026	267,871	27,513,015	102.71	723,787			536,485		1,309,274			(60,873)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/15/2026	72,384	7,467,872	103.17	183,928			136,463		333,573			(15,426)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/16/2026	128,586	13,286,766	103.33	319,793			237,342		580,337			(26,797)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2023	06/18/2026	154,407	15,948,709	103.29	386,327			286,904		700,424			(32,312)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/06/2025	4,888	1,386,324	283.63	29,823			18,104		30,899			(3,822)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/01/2026	8,422	2,380,638	282.67	65,751			48,606		69,459			(5,592)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/05/2026	8,480	2,412,543	284.5	60,144			44,520		62,311			(5,096)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/08/2026	6,240	1,778,230	284.96	43,236			32,036		44,564			(3,653)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/09/2026	38,098	10,798,480	283.44	286,540			212,380		300,287			(24,188)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/12/2026	122,327	34,760,472	284.16	886,446			657,660		921,805			(74,622)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/09/2025	10,673	3,030,756	283.96	63,833			38,855		65,767			(8,147)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/15/2026	43,493	12,367,792	284.36	312,297			231,918		324,038			(26,217)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/12/2025	10,374	2,960,464	285.38	56,491			34,478		56,581			(7,180)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/16/2026	81,756	23,249,013	284.37	586,945			436,016		608,986			(49,228)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/13/2025	52,077	14,809,731	284.38	303,713			185,532		310,441			(38,547)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/18/2026	94,648	26,892,419	284.13	688,857			512,048		716,433			(57,669)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/23/2023	06/13/2025	6,620	1,924,833	290.77	24,445			14,933		21,407			(3,102)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 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		20,072		33,536			(4,142)				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		186,504		260,974			(20,901)				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		99,164		166,216			(20,278)				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		10,086		15,097			(2,063)				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		12,467		16,191			(1,460)				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		20,566		43,241			(4,383)				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		21,688		44,451			(4,590)				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		87,603		227,039			(9,990)				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		26,408		54,462			(5,576)				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		100,775		262,515			(11,477)				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		19,435		40,270			(4,075)				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		338,688		892,216			(38,430)				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		14,131		27,521			(2,943)				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		76,775		202,549			(8,679)				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		57,920		116,721			(12,034)				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		81,513		216,072			(9,203)				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		14,796		29,744			(3,053)				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		199,681		523,966			(22,489)				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		9,053		16,022			(1,864)				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		124,361		323,385			(13,937)				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		63,840		128,655			(13,055)				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		20,905		73,804			(4,424)				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		25,894		92,598			(5,467)				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		17,316		61,796			(3,631)				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		14,039		50,476			(2,923)				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		31,000		113,178			(6,441)				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		31,171		113,131			(6,374)				03

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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		28,137		71,502			(3,262)				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		35,777		91,756			(4,116)				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		409,835		1,065,730			(46,912)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/23/2025	2,584	953,762	369.14	26,587		16,406		33,253			(3,332)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/25/2025	1,841	689,912	374.84	14,908		9,215		17,709			(1,864)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.05/18/2026	2,350	867,860	369.31	30,526		22,482		34,216			(2,633)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.05/29/2026	3,300	1,209,879	366.68	46,656		34,488		53,198			(3,983)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/02/2026	3,179	1,175,916	369.95	40,718		30,139		45,377			(3,463)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/05/2026	36,279	13,410,247	369.64	469,816		348,093		524,535			(39,845)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/08/2026	13,834	5,096,493	368.4	186,484		138,303		209,875			(15,771)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/09/2026	11,070	4,089,926	369.45	144,468		107,177		161,459			(12,207)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/12/2026	38,292	14,229,028	371.59	467,932		347,483		514,542			(39,428)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/15/2026	7,893	2,936,570	372.07	95,105		70,692		104,201			(7,991)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/16/2026	9,046	3,375,892	373.19	105,296		78,292		114,266			(8,839)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/18/2026	24,913	9,256,180	371.54	305,683		227,432		336,113			(25,614)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/22/2026	13,016	4,815,786	369.99	167,906		125,082		186,744			(14,018)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.06/26/2023	.06/23/2026	17,026	6,289,056	369.37	224,068		166,973		250,178			(18,689)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/02/2025	548	2,455,825	4,482.66	274,172		161,325		577,269			(37,072)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/09/2025	557	2,491,320	4,473.63	283,524		168,030		593,345			(37,942)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/15/2025	431	1,920,849	4,455.28	225,340		134,350		467,531			(29,892)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/19/2025	507	2,269,662	4,473.21	260,535		155,943		544,027			(34,360)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/22/2025	451	2,035,330	4,515.63	220,502		132,365		467,863			(28,955)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/27/2025	325	1,464,571	4,505.54	161,932		97,670		341,324			(21,111)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/04/2026	469	2,063,311	4,398.07	341,515		250,554		616,717			(29,883)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/08/2026	428	1,828,250	4,272.31	344,488		253,086		605,038			(30,027)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/11/2026	429	1,933,563	4,503.36	287,199		211,216		531,013			(24,962)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/15/2026	601	2,599,339	4,324.52	466,202		343,330		827,051			(40,366)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/27/2026	966	4,365,478	4,518.24	644,420		476,495		1,191,061			(55,167)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 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		47,568		91,580			(6,114)				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		60,053		117,565			(7,708)				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		200,464		395,697			(25,657)				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		146,488		286,554			(18,749)				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		61,479		120,764			(7,836)				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		50,589		98,193			(6,448)				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		78,164		153,974			(9,948)				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		105,388		206,001			(13,413)				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		78,446		154,401			(9,970)				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		44,712		85,849			(5,675)				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		75,713		148,973			(9,596)				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		112,474		219,291			(14,255)				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		124,224		243,139			(15,679)				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		72,292		139,823			(9,112)				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		67,601		130,811			(8,509)				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		54,650		104,997			(6,869)				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		220,683		431,824			(27,700)				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		114,751		222,449			(14,403)				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		84,060		164,064			(10,508)				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		56,548		108,294			(7,068)				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		85,421		164,234			(10,663)				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		37,086		98,157			(9,811)				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		32,115		84,758			(8,422)				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		34,083		90,198			(8,811)				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		34,426		90,797			(8,775)				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		40,842		106,798			(10,295)				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		12,187		30,232			(3,072)				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		97,410		190,867			(12,538)				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		82,489		162,860			(10,602)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/21/2024	7,526	2,769,005	367.91	58,404			13,364		81,235			(15,014)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/24/2024	3,129	1,148,131	366.89	25,849			6,082		36,646			(6,589)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/24/2024	2,524	925,888	366.79	20,977			4,936		29,783			(5,347)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/24/2024	11,171	4,099,198	366.95	91,937			21,632		130,228			(23,435)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/25/2024	3,391	1,243,867	366.85	28,109			6,674		39,852			(7,145)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/25/2024	13,928	5,110,095	366.89	115,186			27,349		163,212			(29,279)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/26/2024	2,493	914,157	366.71	20,865			4,998		29,625			(5,289)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/26/2024	3,458	1,268,755	366.88	28,669			6,868		40,581			(7,267)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/26/2024	10,299	3,778,685	366.9	85,275			20,428		120,674			(21,616)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/27/2024	3,540	1,299,572	367.09	29,030			7,016		40,909			(7,338)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/27/2024	20,616	7,568,366	367.12	168,635			40,753		237,688			(42,627)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/28/2024	2,706	995,944	368	21,083			5,139		29,179			(5,314)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/28/2024	10,122	3,726,079	368.11	78,346			19,098		108,189			(19,749)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/21/2024	2,421	888,208	366.84	19,975			4,571		28,397			(5,135)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/21/2024	6,716	2,466,800	367.32	53,927			12,339		75,927			(13,863)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/21/2024	2,790	1,024,942	367.38	22,319			5,107		31,396			(5,737)				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 25 JPUSCYCL Call	Index		Index	NA	06/29/2023	05/30/2025	10,287	1,959,317	190.47	42,176			42,176		37,758							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/06/2025	5,556	1,050,321	189.03	25,726			25,726		24,218							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/11/2025	6,721	1,280,143	190.47	27,825			27,825		25,030							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/13/2025	6,639	1,252,673	188.69	31,800			31,800		30,235							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/20/2025	15,525	2,935,145	189.06	72,501			72,501		68,378							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 24 JPUSCYCL Call	Index		Index	NA	06/29/2023	06/27/2025	6,077	1,154,315	189.94	26,558			26,558		24,467							03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	05/31/2024	2,330	438,071	188.01	15,635			2,817		5,749			(4,273)				03
JUN 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/29/2023	06/28/2024	8,529	1,598,028	187.37	63,795			15,551		26,909			(16,081)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/28/2023	06/20/2025	30,425	3,137,384	103.12	65,139			40,372		138,258			(8,256)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/28/2023	06/23/2025	16,139	1,653,757	102.47	38,540			23,947		80,952			(4,864)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/28/2023	06/26/2025	11,454	1,170,622	102.2	28,613			17,824		59,745			(3,596)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/28/2023	06/27/2025	13,981	1,432,363	102.45	33,555			20,920		70,323			(4,212)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/28/2023	06/12/2026	24,259	2,495,958	102.89	62,126			46,349		115,876			(5,259)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year 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 Quarter-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		18,021		44,925			(2,037)				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		14,486		36,347			(1,636)				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		198,056		494,567			(22,306)				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		220,393		547,513			(24,699)				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		138,450		342,474			(15,497)				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		338,912		836,100			(37,795)				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		25,228		127,859			(5,797)				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		25,270		128,528			(5,515)				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		32,569		170,819			(6,557)				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		2,238		92,096			(11,315)				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		4,041		64,121			(7,211)				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		5,069		61,741			(6,319)				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		2,689		32,412			(2,689)				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		55,789		1,427,753			(75,773)				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		38,809		806,154			(52,711)				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		32,735		601,624			(42,555)				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		25,871		767,345			(32,698)				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		38,524		746,150			(48,691)				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		29,659		900,339			(36,973)				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		34,078		1,038,603			(41,906)				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		49,250		899,212			(60,564)				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		22,126		663,948			(25,813)				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		33,961		775,235			(39,621)				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		93,913		2,276,309			(105,507)				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		55,696		952,697			(62,572)				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		36,934		969,767			(39,541)				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		33,374		873,720			(35,315)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.06/27/2024	1,018	4,434,904	4,357.9	225,322		55,533		969,480			(58,086)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.06/28/2024	1,398	6,141,995	4,393.29	211,775		52,645		1,284,992			(54,439)				03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.06/28/2024	769	3,377,890	4,391.49	182,606		45,394		708,329			(46,941)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.07/02/2024	698	3,098,890	4,440.18	102,685		26,388		612,059			(26,101)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.07/05/2024	1,363	6,040,114	4,432.07	280,005		73,686		1,208,569			(70,583)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.06/05/2025	198	854,282	4,317.61	130,938		80,895		239,919			(17,120)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCJFXT09	.07/06/2023	.07/03/2025	274	1,198,938	4,374.25	175,335		110,917		323,483			(22,038)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.06/28/2024	2,642	970,882	367.48	17,120		4,256		29,660			(4,401)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/05/2024	3,310	1,215,414	367.19	22,078		5,810		38,182			(5,565)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/05/2024	10,972	4,031,537	367.44	72,086		18,970		124,217			(18,171)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.06/28/2024	5,364	1,970,365	367.36	35,024		8,707		60,768			(9,003)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.06/28/2024	9,244	3,393,273	367.08	61,380		15,258		106,976			(15,778)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/01/2024	2,428	893,294	367.95	15,368		3,917		26,354			(3,917)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/01/2024	6,278	2,312,243	368.33	38,796		9,889		66,137			(9,889)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/02/2024	2,381	876,290	368.05	15,000		3,855		25,663			(3,813)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/02/2024	13,186	4,857,194	368.37	81,355		20,907		138,585			(20,680)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/03/2024	2,546	937,835	368.31	15,813		4,096		26,908			(4,008)				03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.06/28/2024	6,500	2,386,562	367.19	42,897		10,664		74,595			(11,027)				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.07/06/2023	.07/03/2024	6,433	2,369,958	368.4	39,692		10,282		67,498			(10,061)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/12/2026	6,593	1,868,896	283.48	51,464		38,683		51,887			(4,389)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/16/2026	5,448	1,548,947	284.32	40,758		30,673		40,712			(3,463)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/20/2025	3,524	999,818	283.72	22,690		14,221		22,348			(2,908)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/18/2026	4,810	1,364,144	283.63	37,344		28,121		37,586			(3,167)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/22/2026	7,627	2,166,502	284.07	57,950		43,691		58,068			(4,896)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/23/2025	3,545	1,003,340	283.04	23,898		15,016		23,845			(3,050)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/23/2026	41,178	11,643,810	282.77	334,930		252,596		340,400			(28,273)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/26/2025	11,957	3,399,549	284.32	74,316		46,811		72,412			(9,445)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/26/2026	164,415	46,657,692	283.78	1,270,740		959,226		1,277,099			(106,973)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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		194,324		255,973			(21,592)				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		75,199		116,495			(15,140)				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		288,040		376,948			(31,965)				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		36,853		56,770			(7,371)				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		445,716		579,669			(49,343)				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		9,207		12,262			(1,833)				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		209,204		276,441			(23,048)				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		84,381		128,731			(16,766)				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		2,607		3,502			(518)				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		22,070		29,763			(2,517)				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		185,726		336,304			(23,671)				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		119,392		207,346			(15,217)				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		114,828		206,001			(14,614)				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		186,773		323,776			(23,771)				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		62,680		113,885			(7,966)				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		42,128		72,354			(5,354)				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		27,092		73,539			(7,272)				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		26,049		42,101			(3,311)				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		87,922		241,273			(23,532)				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		37,777		99,339			(10,022)				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		34,023		91,481			(9,000)				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		54,879		150,694			(14,475)				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		43,093		115,750			(11,334)				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		84,035		227,469			(22,038)				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		30,665		79,071			(8,042)				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		42,402		111,790			(10,993)				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		401,398		729,243			(51,885)				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		191,757		336,481			(24,787)				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		152,480		276,745			(19,626)				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 Quarter-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			204,306		358,040			(26,297)				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			253,026		459,714			(32,522)				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			145,752		254,606			(18,734)				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			60,791		111,388			(7,803)				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			69,143		120,431			(8,874)				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			52,090		95,340			(6,676)				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			59,100		102,756			(7,575)				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			372,075		673,103			(47,621)				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			233,088		408,048			(29,833)				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			34,993		57,096			(4,479)				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			15,045		62,311			(16,902)				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			11,312		44,297			(12,709)				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			4,836		19,253			(5,117)				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			6,098		23,787			(6,453)				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			5,062		19,951			(5,294)				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			4,557		17,183			(4,713)				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			31,278		116,395			(32,344)				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			9,795		34,244			(9,585)				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			8,472		32,448			(8,115)				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			8,510		30,872			(8,151)				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			11,328		41,294			(10,413)				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			5,095		24,641			(6,920)				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			10,442		46,319			(13,198)				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			4,355		18,125			(5,429)				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			3,696		14,217			(4,546)				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			20,737		80,621			(25,501)				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			4,374		16,243			(5,103)				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			3,576		13,063			(4,172)				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			7,113		27,501			(8,091)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			10,812		53,434			(14,686)				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			12,120		41,721			(2,478)				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			44,350		149,326			(8,929)				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			73,722		248,895			(14,648)				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			38,459		95,674			(4,364)				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			23,502		58,610			(2,631)				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			227,505		564,630			(25,371)				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			225,187		559,435			(25,021)				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			192,168		479,367			(21,326)				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			349,732		872,155			(38,717)				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			210,720		521,073			(23,215)				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			28,042		56,830			(5,658)				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			44,963		90,890			(9,052)				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			13,175		25,252			(2,624)				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			37,062		74,349			(7,364)				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			35,112		70,981			(6,916)				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			31,584		63,218			(6,181)				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			12,343		24,761			(2,410)				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			25,375		37,570			(2,865)				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			23,646		35,228			(2,650)				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			558,377		834,377			(62,270)				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			149,318		222,236			(16,591)				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			114,816		169,148			(12,742)				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			258,226		382,334			(28,587)				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			107,422		163,099			(11,835)				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			129,752		197,391			(14,277)				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			334,732		507,105			(36,700)				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			20,875		108,098			(19,996)				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			7,583		37,250			(6,832)				03

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JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/05/2024	5,132	1,868,350	364.09	52,752			14,157		73,312			(13,561)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/11/2024	17,414	6,350,969	364.71	174,312			48,904		239,524			(44,062)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/05/2024	8,373	3,048,449	364.1	86,070			23,098		119,539			(22,125)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/12/2024	2,197	804,040	365.92	20,655			5,836		27,881			(5,207)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/12/2024	8,724	3,198,697	366.67	78,687			22,233		105,017			(19,835)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/08/2024	3,074	1,118,047	363.75	32,274			8,859		44,920			(8,227)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/08/2024	7,496	2,727,948	363.92	78,033			21,421		108,386			(19,891)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/09/2024	2,511	912,728	363.46	26,795			7,410		37,378			(6,811)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/09/2024	8,273	3,010,550	363.92	86,200			23,837		119,651			(21,911)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/10/2024	4,432	1,612,459	363.85	46,399			12,925		64,400			(11,761)				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/10/2024	8,679	3,157,647	363.84	90,866			25,311		126,196			(23,033)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/11/2025	2,507	944,980	376.92	28,858			18,548		53,410			(3,622)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/12/2026	1,429	539,867	377.82	18,638			14,088		31,756			(1,599)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/18/2026	4,487	1,699,416	378.71	56,991			43,157		97,323			(4,861)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/23/2026	10,680	4,027,136	377.09	143,228			108,624		242,822			(12,158)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/26/2026	44,146	16,662,806	377.45	585,911			444,747		993,970			(49,598)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/29/2026	14,814	5,620,941	379.43	184,588			140,239		315,489			(15,582)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/20/2025	2,718	1,027,329	377.95	29,658			18,747		55,581			(3,834)				03
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2026	16,171	6,148,384	380.21	196,471			149,311		336,757			(16,570)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/02/2026	22,645	8,604,910	380	277,266			210,835		474,515			(23,341)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/06/2026	11,238	4,236,790	377	151,893			115,635		256,743			(12,739)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/07/2026	11,377	4,283,963	376.54	156,096			118,869		263,307			(13,080)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/10/2026	26,881	10,149,997	377.59	357,068			272,146		604,370			(29,838)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/23/2025	2,493	941,427	377.66	27,568			17,469		51,546			(3,548)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/27/2025	6,450	2,430,796	376.87	73,785			46,907		137,176			(9,444)				03
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	06/30/2025	2,910	1,109,774	381.38	27,768			17,695		52,745			(3,539)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	07/12/2023	07/03/2025	8,971	3,380,841	376.86	103,026			65,810		191,116			(13,076)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	07/12/2023	07/07/2025	4,638	1,759,962	379.5	48,045		30,786		90,226			(6,064)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/13/2025	14,575	3,395,825	232.99	81,037		50,997		221,136			(10,595)				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		26,053		112,280			(5,376)				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		83,927		352,169			(17,163)				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		25,910		106,313			(5,263)				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		65,997		268,820			(13,316)				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		41,579		170,899			(8,371)				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		23,830		100,014			(4,766)				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		40,734		167,601			(8,093)				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		45,420		180,505			(8,889)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/11/2025	8,495	1,969,421	231.84	51,903		33,407		137,189			(6,524)				03
JUN 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	06/21/2024	5,718	1,323,209	231.42	27,903		6,667		95,078			(7,490)				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		5,748		72,152			(5,624)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	07/13/2023	07/11/2024	5,115	1,176,917	230.09	28,491		8,016		91,514			(7,222)				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		37,215		51,264			(7,330)				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		51,015		68,608			(9,984)				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		85,170		112,965			(16,632)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/11/2025	1,215	354,192	291.43	5,248		3,378		3,832			(660)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	06/29/2026	7,123	2,026,693	284.53	58,210		44,265		52,820			(4,918)				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		21,689		25,229			(2,401)				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		312,180		376,626			(34,351)				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		955,054		1,135,230			(104,711)				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		186,767		218,835			(20,403)				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		328,746		1,609,316			(284,913)				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		69,387		143,848			(13,435)				03
JUL 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	07/18/2023	07/15/2024	203,724	74,962,162	367.96	1,888,518		549,292		2,236,570			(476,053)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	07/18/2023	07/15/2025	15,127	5,566,285	367.96	184,706		119,575		207,984			(23,152)				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		1,151,212		6,335,138			(997,717)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 70,638,596	... 70,638,596	... 4,505.42	... 3,510,738		... 1,021,129		... 5,676,476			... (884,978)				03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 2,876,415	... 2,876,415	... 4,505.42	... 145,259		... 42,250		... 234,113			... (36,617)				03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 11,795,818	... 11,795,818	... 4,505.42	... 627,538		... 182,525		... 995,946			... (158,188)				03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 18,259,612	... 18,259,612	... 4,505.42	... 982,367		... 285,730		... 1,551,261			... (247,633)				03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 8,699,014	... 8,699,014	... 4,505.42	... 528,900		... 153,835		... 759,830			... (133,324)				03
JUL 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/18/2023	.07/15/2024	... 5,210,930	... 5,210,930	... 4,505.42	... 246,477		... 71,690		... 398,888			... (62,131)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/21/2025	... 18,777	... 6,934,515	... 369.31	... 213,118		... 123,882		... 227,419			... (31,845)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/24/2025	... 19,278	... 7,204,810	... 373.74	... 181,209		... 105,706		... 182,590			... (26,945)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/27/2025	... 17,415	... 6,450,435	... 370.4	... 189,647		... 111,013		... 199,664			... (28,062)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/28/2025	... 20,180	... 7,457,049	... 369.53	... 228,032		... 133,636		... 242,581			... (33,687)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/31/2025	... 14,231	... 5,315,189	... 373.5	... 135,904		... 79,918		... 137,528			... (19,979)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/03/2025	... 19,994	... 7,435,832	... 371.9	... 205,140		... 121,039		... 212,121			... (30,012)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/04/2025	... 12,607	... 4,693,841	... 372.33	... 127,075		... 75,062		... 130,662			... (18,562)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/19/2026	... 21,430	... 7,920,040	... 369.57	... 306,669		... 226,216		... 302,628			... (28,711)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/20/2026	... 53,237	... 19,482,007	... 365.95	... 851,256		... 628,163		... 865,534			... (79,614)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/20/2026	... 24,542	... 9,133,469	... 372.15	... 323,960		... 239,058		... 312,034			... (30,298)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/23/2026	... 23,286	... 8,532,594	... 366.43	... 367,449		... 271,445		... 372,151			... (34,260)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/23/2026	... 25,432	... 9,538,190	... 375.04	... 306,207		... 226,204		... 286,348			... (28,550)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/24/2026	... 31,018	... 11,500,334	... 370.76	... 428,672		... 316,788		... 418,329			... (39,928)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/25/2026	... 18,309	... 6,877,392	... 375.62	... 216,418		... 159,990		... 201,193			... (20,137)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/26/2026	... 15,664	... 5,846,264	... 373.22	... 200,348		... 148,163		... 190,902			... (18,623)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/27/2026	... 41,963	... 15,420,254	... 367.47	... 642,458		... 475,288		... 645,133			... (59,657)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/27/2026	... 27,326	... 10,196,959	... 373.16	... 350,319		... 259,165		... 334,011			... (32,530)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/30/2026	... 18,707	... 6,888,897	... 368.25	... 280,046		... 207,399		... 279,356			... (25,925)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/30/2026	... 21,966	... 8,239,580	... 375.11	... 264,688		... 196,025		... 247,408			... (24,503)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/31/2026	... 15,875	... 5,866,913	... 369.56	... 228,288		... 169,128		... 225,245			... (21,112)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	03/31/2026	... 15,926	... 5,996,572	... 376.53	... 183,307		... 135,804		... 168,647			... (16,952)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/01/2026	... 15,932	... 6,046,334	... 379.51	... 166,011		... 123,033		... 147,515			... (15,337)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/19/2023	04/02/2026	... 54,987	... 20,308,851	... 369.34	... 796,760		... 590,701		... 787,402			... (73,535)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			260,988		321,355			(32,490)				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			120,973		223,737			(31,186)				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			26,775		72,211			(5,274)				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			41,530		111,644			(8,110)				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			35,081		72,519			(3,884)				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			218,141		449,547			(24,003)				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			757,100		1,558,790			(83,007)				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			260,771		536,549			(28,488)				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			528,304		8,305,452			(457,863)				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			863,813		11,231,078			(748,638)				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			36,615		434,503			(31,733)				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			96,993		1,090,169			(84,061)				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			148,406		1,611,813			(128,618)				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			59,723		527,357			(51,760)				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			80,803		722,916			(70,030)				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			113,413		329,273			(21,959)				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			27,345		366,091			(23,699)				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			66,262		661,999			(57,427)				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			88,098		286,052			(76,352)				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			17,981		29,748			(3,467)				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			29,407		48,060			(5,658)				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			3,352		4,899			(645)				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			112,607		148,993			(12,346)				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			136,269		177,081			(14,887)				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			140,767		184,027			(15,359)				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			396,698		512,132			(43,130)				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			30,826		52,735			(6,020)				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			22,857		38,373			(4,435)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		321,052		631,175			(34,905)				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		135,825		358,108			(27,589)				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		175,991		454,006			(34,968)				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		88,072		228,358			(16,944)				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		346,442		689,322			(38,778)				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		208,441		410,302			(23,245)				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		289,479		575,763			(32,164)				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		329,291		656,401			(36,454)				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		191,481		385,864			(21,095)				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		292,558		561,485			(32,076)				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		212,882		432,434			(23,340)				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		252,346		501,091			(27,534)				03
JUL 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWFFU8MPPR08K5P83	.07/19/2023	.07/15/2024	75,573	17,577,550	232.59	334,789		98,467		1,166,870			(85,338)				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		52,454		61,104			(10,113)				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		64,629		72,730			(12,434)				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		9,533		8,798			(1,834)				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		24,293		25,590			(2,689)				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		314,675		325,009			(34,335)				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		984,000		1,026,991			(106,982)				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		293,108		296,053			(31,753)				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		28,290		32,776			(5,489)				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		55,190		66,345			(6,741)				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		604,025		800,068			(73,681)				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		255,042		319,982			(31,111)				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		41,717		71,629			(10,316)				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		56,742		101,043			(13,881)				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		36,028		62,812			(8,790)				03

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APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/10/2025	7,685	2,848,116	370.61	81,460			48,824		87,929			(11,880)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/11/2025	22,841	8,462,362	370.49	243,485			146,091		263,199			(35,451)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/11/2025	6,652	2,514,484	377.99	50,823			30,494		49,494			(7,400)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/16/2025	9,348	3,484,673	372.79	90,578			54,634		95,322			(13,083)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/17/2025	18,810	7,005,924	372.46	185,089			111,757		195,490			(26,693)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/17/2025	8,187	3,103,272	379.07	59,762			36,084		57,273			(8,619)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/06/2026	13,829	5,109,644	369.49	195,541			145,911		197,164			(18,065)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/06/2026	17,298	6,498,998	375.71	200,310			149,470		190,486			(18,506)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/07/2026	15,633	5,762,346	368.6	227,305			169,672		230,885			(20,978)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/07/2026	10,012	3,752,926	374.86	119,338			89,080		114,433			(11,014)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/07/2026	10,237	3,940,915	384.97	86,195			64,340		73,251			(7,955)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/08/2026	8,493	3,166,719	372.86	108,032			80,668		105,693			(9,960)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/09/2026	9,297	3,465,591	372.75	118,727			88,685		116,262			(10,935)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/10/2026	39,808	14,756,253	370.69	542,975			405,721		541,717			(49,960)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/10/2026	14,076	5,271,978	374.53	169,760			126,848		163,386			(15,620)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/13/2026	14,250	5,272,374	370	198,783			148,686		199,587			(18,235)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/13/2026	13,969	5,285,069	378.34	148,771			111,278		137,430			(13,647)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/13/2026	6,378	2,471,875	387.59	49,107			36,731		40,183			(4,505)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	04/15/2026	10,249	3,863,781	376.98	114,382			85,614		107,258			(10,472)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/11/2025	3,999	1,515,715	379.07	43,749			28,473		79,067			(5,560)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/17/2025	4,409	1,671,447	379.08	48,398			31,640		87,310			(6,100)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/18/2025	2,548	972,752	381.75	25,127			16,439		45,849			(3,163)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/18/2025	1,563	610,438	390.65	10,480			6,856		19,737			(1,319)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/02/2026	2,569	972,951	378.72	33,660			25,810		55,855			(2,857)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/10/2026	10,440	3,959,026	379.2	135,101			103,827		224,271			(11,383)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/13/2026	8,535	3,258,677	381.82	101,504			78,072		170,031			(8,529)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/14/2026	15,923	6,046,297	379.72	202,925			156,125		337,317			(17,035)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/21/2023	07/17/2026	46,562	17,748,499	381.18	566,506			436,215		945,921			(47,426)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUL 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		20,206		53,194			(3,920)				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		60,543		158,802			(11,648)				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		23,083		47,233			(2,574)				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		260,704		529,583			(28,446)				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		835,004		1,693,664			(90,783)				03
JUL 26 FIA New Horizon Options	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		163,649		331,384			(17,708)				03
JUN 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		17,823		107,502			(20,793)				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		19,109		99,603			(19,109)				03
JUL 24 Morgan Stanley 3D Index	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		31,345		144,279			(25,243)				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		14,423		57,198			(12,867)				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		26,322		104,840			(23,484)				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		15,013		58,731			(13,011)				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		14,692		57,483			(12,613)				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		30,133		116,481			(25,869)				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		14,173		54,132			(12,054)				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		20,020		76,635			(17,026)				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		25,603		93,446			(21,573)				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		13,733		49,328			(11,466)				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		24,839		89,707			(20,737)				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		13,537		48,224			(11,302)				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		29,860		105,206			(24,929)				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		12,975		47,018			(10,542)				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		13,152		46,730			(10,686)				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		14,851		52,542			(11,959)				03
JUN 25 JPUSCYQL 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		19,517		27,016			(3,929)				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		35,371		125,185			(28,484)				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		16,189		56,255			(12,923)				03
JUL 25 JPUSCYQL 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		29,442		40,417			(5,850)				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		24,700		84,799			(19,716)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 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			45,007		61,096			(8,789)				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			51,713		175,214			(40,921)				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			22,033		30,314			(4,275)				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			27,487		37,286			(5,288)				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			19,434		26,042			(3,684)				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			7,464		20,819			(6,725)				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			5,338		12,829			(4,224)				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			49,286		97,071			(12,188)				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			57,222		113,769			(13,960)				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			49,005		94,732			(11,797)				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			55,873		110,304			(13,345)				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			47,196		89,630			(11,098)				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			52,564		102,103			(12,296)				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			42,631		79,498			(9,871)				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			4,846		9,302			(1,119)				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			137,136		225,300			(17,072)				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			210,035		334,685			(26,147)				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			88,617		144,456			(10,972)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/06/2026	19,423	6,417,816	330.43	179,981			135,124		212,986			(16,730)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/07/2026	9,661	3,125,629	323.54	117,671			88,373		143,859			(10,927)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/08/2026	10,217	3,401,811	332.97	85,251			64,047		99,274			(7,908)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/10/2026	8,966	2,890,927	322.43	114,006			85,708		139,903			(10,554)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/10/2026	17,587	5,756,902	327.34	185,128			139,175		222,665			(17,138)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/13/2026	11,263	3,625,791	321.93	146,066			109,920		179,577			(13,481)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/14/2026	10,901	3,642,224	334.13	86,907			65,423		100,456			(8,013)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/17/2026	28,082	9,094,507	323.86	339,468			255,801		414,382			(31,204)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/17/2026	8,474	2,794,877	329.83	81,029			61,058		96,209			(7,448)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/20/2026	15,181	5,006,753	329.81	145,528			109,769		172,868			(13,336)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/21/2026	9,712	3,135,085	322.79	122,427			92,375		150,051			(11,208)				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	04/21/2026	8,212	2,739,765	333.64	67,183		50,692		77,949			(6,151)				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		81,611		132,283			(9,863)				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		110,894		175,780			(13,402)				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		80,531		128,672			(9,681)				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		80,752		122,807			(9,682)				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		20,560		24,753			(3,906)				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		74,615		91,574			(14,146)				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		2,926		3,008			(555)				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		27,586		32,234			(2,988)				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		227,083		254,033			(24,571)				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		690,651		764,597			(74,466)				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		274,191		311,583			(29,459)				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		18,804		23,014			(3,595)				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		98,643		126,765			(10,598)				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		85,424		109,915			(9,167)				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		168,967		215,563			(18,068)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/18/2025	2,526	950,159	376.11	21,802		14,423		23,102			(2,775)				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		32,301		53,198			(6,137)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/25/2025	3,609	1,346,784	373.21	35,365		23,511		38,640			(4,457)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/30/2025	3,294	1,230,580	373.53	31,989		21,341		34,826			(4,004)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/31/2025	5,407	2,022,617	374.1	51,255		34,217		55,532			(6,407)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/17/2026	4,350	1,616,900	371.69	57,900		44,914		58,954			(4,883)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/20/2026	10,863	4,044,002	372.26	142,310		110,481		144,191			(11,969)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/21/2026	13,134	4,880,272	371.58	175,731		136,463		179,030			(14,766)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/01/2023	07/24/2026	42,990	16,052,002	373.39	544,682		423,307		546,655			(45,641)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/25/2025	14,501	5,367,541	370.14	134,863		83,272		171,738			(19,480)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/28/2025	7,973	2,959,555	371.2	70,879		43,894		89,471			(10,190)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/28/2025	6,140	2,323,069	378.35	38,989		24,145		45,570			(5,605)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/29/2025	7,532	2,814,246	373.66	59,876		37,116		73,903			(8,594)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/30/2025	5,200	1,967,080	378.31	33,174			20,583		38,776			(4,754)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/20/2026	17,998	6,649,513	369.45	226,960			171,710		258,245			(20,862)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/20/2026	12,673	4,779,086	377.1	123,691			93,580		132,280			(11,370)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/21/2026	9,960	3,692,611	370.74	120,517			91,209		135,845			(11,067)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/21/2026	9,802	3,683,267	375.75	100,279			75,892		108,573			(9,208)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/22/2026	7,512	2,843,687	378.54	69,789			52,834		73,628			(6,402)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/23/2026	4,865	1,821,273	374.38	52,199			39,530		57,171			(4,784)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/24/2026	45,070	16,600,109	368.32	590,414			447,266		676,403			(54,052)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/24/2026	35,100	13,149,341	374.63	373,810			283,178		408,345			(34,222)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/27/2026	21,294	7,849,735	368.64	276,606			209,743		316,020			(25,247)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/27/2026	15,086	5,673,033	376.04	153,427			116,340		165,515			(14,004)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/27/2026	4,833	1,872,171	387.35	32,673			24,775		31,217			(2,982)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/17/2025	5,641	2,108,896	373.88	43,884			26,880		54,102			(6,420)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/28/2026	19,717	7,293,613	369.92	245,868			186,495		278,490			(22,419)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/28/2026	7,345	2,762,509	376.09	74,555			56,551		80,454			(6,798)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/30/2026	6,838	2,604,199	380.85	58,874			44,685		60,609			(5,358)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/21/2025	5,421	2,019,876	372.62	44,938			27,638		56,022			(6,533)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/22/2025	6,805	2,542,804	373.69	53,688			33,052		66,273			(7,792)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/24/2025	10,925	4,056,409	371.28	96,472			59,509		121,724			(13,957)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/02/2023	04/24/2025	5,788	2,177,206	376.13	40,751			25,137		48,978			(5,896)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/24/2025	9,576	991,597	103.55	21,125			14,054		40,807			(2,670)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/25/2025	20,166	2,098,298	104.05	40,917			27,240		79,325			(5,164)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/28/2025	20,218	2,106,350	104.18	40,194			26,815		77,909			(5,052)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/31/2025	20,017	2,084,614	104.14	40,135			26,830		77,665			(5,024)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/24/2026	299,850	31,229,395	104.15	704,648			548,132		1,216,551			(59,100)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/27/2026	77,512	8,054,304	103.91	188,432			146,693		324,920			(15,760)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/28/2026	59,634	6,219,219	104.29	137,575			107,129		237,539			(11,496)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/01/2023	07/31/2026	89,505	9,320,182	104.13	211,322			164,684		364,364			(17,610)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Index	Financial	08/02/2023	06/03/2025	633	2,891,280	4,565.42	368,264			235,601		636,333			(50,093)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	669	3,092,548	4,626.1	366,505			236,036		641,844			(49,264)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	679	3,169,511	4,666.81	357,238			231,185		632,119			(47,597)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	643	3,031,224	4,716.17	321,204			208,853		575,342			(42,423)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	502	2,344,672	4,668.43	267,568			174,919		470,954			(34,984)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	1,189	5,444,055	4,578.26	916,507			703,304		1,416,447			(80,504)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	643	3,068,810	4,770.27	427,325			328,869		678,761			(37,176)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	749	3,642,620	4,864.35	461,285			355,811		743,234			(39,826)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	847	4,037,569	4,764.88	571,756			441,885		903,625			(49,038)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	70	316,880	4,523.62	44,941			30,229		75,207			(5,649)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	995	4,368,475	4,391.31	219,781			62,889		921,202			(60,241)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	816	3,569,321	4,374.65	232,314			67,961		770,602			(63,106)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	829	3,638,463	4,390.62	126,848			37,640		771,109			(34,253)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	825	3,643,315	4,414.32	179,635			53,678		749,557			(48,363)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,205	5,398,702	4,480.92	175,856			52,912		1,018,289			(47,206)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,606	7,214,634	4,492.58	363,110			109,254		1,339,403			(97,472)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	854	3,814,364	4,466.05	212,068			65,537		736,736			(56,263)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,029	4,635,201	4,505.05	220,625			68,625		850,072			(58,363)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	942	4,280,350	4,545.15	174,843			54,734		742,696			(46,118)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	827	3,749,894	4,534.06	92,299			29,077		661,572			(24,275)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,137	5,161,039	4,540.89	235,941			74,328		901,809			(62,054)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	615	2,772,361	4,508.49	150,766			48,383		508,351			(39,312)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	814	3,690,465	4,531.57	110,325			35,832		656,682			(28,603)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	927	4,211,972	4,544.1	201,696			65,895		736,907			(52,143)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,209	5,505,468	4,554.34	167,134			54,922		950,297			(43,086)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	1,541	7,023,050	4,556.96	355,055			116,675		1,207,744			(91,530)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	992	4,530,121	4,566.93	148,593			49,947		771,489			(37,877)				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	08/03/2023	780	3,578,096	4,585.48	96,493			32,614		593,937			(24,528)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPR08K5P83	08/03/2023	08/01/2024	1,051	4,798,943	4,564.38	216,765		73,664		821,656			(54,946)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPU8MPR08K5P83	08/03/2023	08/02/2024	1,017	4,570,740	4,494.69	235,895		80,597		862,229			(59,629)				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		17,653		76,477			(13,848)				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		10,824		46,769			(8,492)				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		55,149		238,693			(43,263)				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		6,841		29,025			(5,232)				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		7,932		33,656			(6,066)				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		15,487		65,532			(11,843)				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		8,893		37,547			(6,744)				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		6,947		29,252			(5,268)				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		15,552		64,581			(11,696)				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		27,336		115,206			(20,730)				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		5,705		23,693			(4,290)				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		29,529		122,522			(22,208)				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		6,043		25,659			(4,507)				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		36,093		152,424			(26,921)				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		6,642		29,320			(4,914)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/03/2023	08/02/2024	16,318	6,000,334	367.72	123,851		42,199		185,018			(31,220)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	08/04/2023	08/01/2025	32,070	9,143,040	285.1	182,880		123,015		187,165			(22,986)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	08/04/2023	07/28/2026	64,312	18,367,604	285.6	438,385		342,627		451,038			(36,768)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEMIK50	08/04/2023	07/31/2026	151,143	43,155,938	285.53	1,035,511		809,945		1,066,110			(86,610)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/01/2025	8,623	3,265,091	378.66	52,513		32,872		62,975			(7,573)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/02/2025	15,739	5,833,981	370.68	140,073		87,768		181,981			(20,169)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/05/2025	8,906	3,333,642	374.32	67,239		42,250		84,609			(9,636)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/07/2025	7,911	2,947,986	372.65	64,632		40,687		82,610			(9,233)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/08/2025	12,790	4,761,121	372.24	106,672		67,214		136,644			(15,215)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/09/2025	16,657	6,176,145	370.78	148,415		93,602		192,445			(21,136)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/09/2025	11,409	4,297,091	376.65	77,351			48,783		95,001			(11,016)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/12/2025	8,817	3,289,014	373.02	71,155			44,999		90,568			(10,086)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/13/2025	7,672	2,873,061	374.47	58,003			36,714		72,763			(8,209)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/13/2025	7,513	2,838,568	377.84	48,306			30,576		58,504			(6,836)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/14/2025	6,468	2,409,927	372.59	53,361			33,807		68,112			(7,540)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/01/2026	52,675	19,479,078	369.8	649,478			495,586		748,148			(59,340)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/01/2026	25,816	9,699,659	375.72	261,260			199,355		287,677			(23,870)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/04/2026	15,086	5,590,486	370.57	181,638			138,728		208,132			(16,546)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/04/2026	10,090	3,792,114	375.82	101,911			77,836		112,143			(9,283)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/05/2026	17,116	6,336,507	370.21	208,644			159,404		239,596			(18,987)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/06/2026	7,565	2,882,832	381.09	63,543			48,562		66,582			(5,777)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/08/2026	51,716	19,190,371	371.07	613,873			469,432		700,366			(55,695)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/01/2025	10,459	3,893,643	372.29	86,388			54,078		110,869			(12,459)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/08/2026	22,233	8,360,701	376.05	223,219			170,697		245,110			(20,252)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/11/2026	11,702	4,339,650	370.85	140,072			107,212		160,065			(12,671)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/11/2026	10,341	3,888,395	376.01	104,136			79,706		114,393			(9,420)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/12/2026	17,528	6,470,247	369.13	222,084			170,037		256,499			(20,069)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/12/2026	7,102	2,659,778	374.49	75,356			57,696		83,818			(6,810)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/07/2023	05/14/2026	7,771	2,980,535	383.54	60,071			46,021		61,311			(5,418)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	08/03/2026	9,850	3,727,050	378.37	120,057			94,063		217,659			(10,023)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/25/2025	6,396	2,445,461	382.35	54,392			36,464		112,853			(6,913)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/31/2025	6,192	2,363,879	381.78	54,215			36,494		111,809			(6,833)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	08/01/2025	3,331	1,264,198	379.54	32,077			21,607		65,187			(4,037)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/21/2026	13,456	5,112,734	379.96	154,694			120,796		283,502			(13,071)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/24/2026	45,310	17,306,653	381.96	487,365			380,867		901,116			(41,065)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/27/2026	10,335	3,950,738	382.27	110,146			86,143		203,855			(9,255)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/28/2026	9,837	3,760,530	382.28	104,855			82,027		194,024			(8,802)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	08/04/2023	07/31/2026	34,059	12,981,736	381.15	377,824			295,794		694,691			(31,630)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/01/2025	8,285	3,071,950	370.35	77,390			52,273		102,717			(9,768)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/08/2025	4,224	1,577,754	373.5	34,639			23,505		44,977			(4,330)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	07/31/2026	34,847	12,929,001	371.02	419,212			328,801		486,817			(35,160)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/03/2026	9,415	3,479,180	369.53	118,913			93,338		139,240			(9,946)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/04/2026	10,283	3,793,252	368.88	132,550			104,068		155,810			(11,076)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/07/2026	27,750	10,261,658	369.79	347,985			273,416		406,869			(28,999)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/08/2024	10,915	4,001,180	366.59	91,137			32,657		134,445			(23,037)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024	3,279	1,200,650	366.16	28,069			10,108		41,593			(7,075)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024	11,472	4,203,038	366.38	97,051			34,949		143,403			(24,464)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024	6,094	1,862,421	305.62	33,638			10,784		30,421			(9,003)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/24/2024	3,697	1,129,024	305.41	20,887			6,902		19,183			(5,509)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/26/2024	3,235	989,155	305.74	17,891			5,981		16,209			(4,692)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/26/2024	15,511	4,744,510	305.89	84,842			28,362		76,299			(22,250)				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/31/2024	9,103	2,783,279	305.75	50,704			17,430		46,148			(13,108)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/01/2024	4,441	1,355,414	305.18	25,849			8,934		24,127			(6,664)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	5,342	1,614,723	302.27	38,142			13,253		39,730			(9,805)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024	7,032	2,131,959	303.19	47,183			16,394		47,625			(12,129)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024	3,241	988,320	304.91	19,351			6,830		18,324			(4,933)				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024	4,272	1,293,316	302.71	29,822			10,633		30,628			(7,559)				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			6,840		23,461			(6,224)				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			14,276		40,782			(9,993)				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			14,748		50,256			(13,421)				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			6,747		22,306			(6,079)				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			24,838		79,469			(22,159)				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			12,098		37,041			(10,793)				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			6,140		18,919			(5,321)				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			11,343		34,483			(9,647)				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			6,914		20,424			(5,825)				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			10,068		29,289			(8,406)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	3,097	1,134,080	366.17	26,295			9,136		39,099			(6,759)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	6,128	2,245,720	366.48	51,106			17,757		75,757			(13,137)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/02/2024	5,816	2,131,757	366.52	48,391			16,814		71,710			(12,439)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/05/2024	2,530	927,298	366.45	21,231			7,493		31,415			(5,412)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/05/2024	13,042	4,780,336	366.53	108,902			38,436		161,042			(27,759)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	2,972	1,088,926	366.4	25,024			8,877		37,043			(6,361)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	2,884	1,056,859	366.47	24,196			8,583		35,777			(6,150)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/06/2024	8,230	3,016,697	366.56	68,636			24,349		101,478			(17,447)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/07/2024	14,137	5,188,029	366.98	115,359			41,131		169,512			(29,241)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/07/2024	3,244	1,190,424	366.99	26,437			9,426		38,868			(6,701)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGQFU57RNE97	08/10/2023	08/08/2024	2,508	918,805	366.29	21,296			7,631		31,526			(5,383)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/04/2025	9,744	1,006,597	103.3	20,405			13,867		43,223			(2,575)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/08/2025	12,424	1,272,696	102.44	30,066			20,486		62,604			(3,774)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	07/31/2026	192,849	20,017,681	103.8	438,730			345,064		820,390			(36,899)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/03/2026	81,655	8,424,371	103.17	202,995			159,777		377,128			(17,025)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/04/2026	85,801	8,857,199	103.23	211,584			166,579		393,264			(17,729)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/07/2026	217,623	22,430,441	103.07	549,064			432,596		1,017,944			(45,881)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB6K528	08/09/2023	08/01/2025	27,489	2,840,471	103.33	57,178			38,782		121,317			(7,247)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/19/2026	13,637	4,475,995	328.22	120,895			93,310		169,645			(10,914)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/22/2026	19,114	6,064,104	317.26	260,021			200,867		368,814			(23,404)				03
MAY 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/07/2025	10,937	3,588,341	328.1	71,679			45,552		104,725			(10,337)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/22/2026	22,619	7,350,410	324.96	229,425			177,231		323,869			(20,650)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/26/2026	17,538	5,640,864	321.64	202,951			156,962		287,564			(18,196)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/29/2026	12,634	4,004,760	316.99	174,032			134,713		246,656			(15,557)				03
MAY 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/29/2026	24,740	8,027,111	324.46	256,961			198,905		362,770			(22,970)				03
MAY 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/12/2025	11,045	3,610,143	326.86	77,835			49,687		114,429			(11,137)				03
MAY 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/16/2025	14,124	4,603,932	325.97	104,772			67,119		154,555			(14,897)				03
MAY 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/23/2025	15,358	4,993,811	325.17	119,562			77,059		176,749			(16,816)				03
MAY 25 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		Index	BFM8T61CT2L1QCEMIK50	08/11/2023	05/30/2025	10,101	3,273,800	324.12	83,487			54,126		123,746			(11,617)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 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		142,012		262,544			(17,004)				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		121,620		222,511			(14,562)				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		154,423		284,773			(18,417)				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		76,548		140,171			(9,094)				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		143,516		264,746			(17,027)				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		129,351		236,561			(15,347)				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		74,168		135,287			(8,765)				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		102,225		187,685			(12,065)				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		133,212		245,196			(15,662)				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		202,356		370,190			(23,791)				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		96,758		177,565			(11,332)				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		13,000		17,502			(2,409)				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		34,461		48,050			(6,361)				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		69,457		98,806			(12,795)				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		37,264		45,874			(3,971)				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		316,664		395,752			(33,703)				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		1,021,150		1,261,121			(108,304)				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		212,156		262,297			(22,423)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/04/2025	13,082	4,869,551	372.24	103,607		67,550		142,426			(14,329)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	06/04/2025	2,425	915,206	377.47	14,984		9,769		19,745			(2,072)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2026	51,661	19,053,112	368.81	626,132		483,177		765,905			(56,808)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2026	21,232	7,956,145	374.72	211,048		162,863		248,461			(19,148)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/15/2025	13,683	5,068,294	370.4	115,761		74,210		161,834			(16,511)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/18/2026	16,022	5,895,724	367.98	199,793		154,313		245,407			(18,073)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/19/2026	14,934	5,515,786	369.34	178,314		137,764		217,267			(16,114)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/19/2026	15,965	6,017,544	376.93	147,353		113,844		170,440			(13,316)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/22/2026	47,460	17,411,764	366.87	614,136		474,892		758,355			(55,333)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/22/2026	35,396	13,241,979	374.11	360,685		278,906		426,122			(32,497)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/14/2023	05/26/2026	16,394	6,023,570	367.43	208,857		161,689		256,921			(18,744)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/26/2026	13,874	5,182,809	373.57	144,287			111,701		171,105			(12,949)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/29/2026	39,939	14,694,101	367.91	501,639			388,684		615,225			(44,886)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/29/2026	32,903	12,310,197	374.14	336,265			260,548		396,848			(30,089)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	06/01/2026	14,449	5,344,503	369.88	170,502			132,222		206,763			(15,211)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	06/04/2026	25,410	9,497,518	373.77	263,756			204,714		311,947			(23,462)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/16/2025	13,202	4,890,709	370.46	111,555			71,576		155,750			(15,886)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/19/2025	12,549	4,724,268	376.46	80,064			51,505		106,736			(11,349)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/22/2025	20,187	7,499,774	371.52	163,311			105,329		226,214			(23,041)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/23/2025	17,372	6,412,615	369.14	156,520			101,035		219,957			(22,048)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/23/2025	15,537	5,816,546	374.37	110,157			71,107		149,361			(15,517)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/28/2025	14,216	5,274,548	371.03	118,277			76,671		164,094			(16,533)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/30/2025	12,826	4,731,112	368.87	117,614			76,368		165,200			(16,390)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/14/2023	05/30/2025	13,477	5,034,176	373.53	100,002			64,932		136,446			(13,936)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/11/2025	6,865	2,540,731	370.09	59,384			40,709		86,527			(7,454)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/14/2025	3,714	1,373,730	369.86	32,499			22,321		47,381			(4,062)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/07/2026	14,871	5,482,101	368.64	179,495			141,811		227,466			(15,041)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/10/2026	16,067	5,921,556	368.55	194,734			153,963		246,818			(16,273)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/11/2026	12,500	4,601,776	368.14	153,626			121,491		194,952			(12,826)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/15/2023	08/14/2026	15,909	5,865,022	368.65	192,504			152,348		243,734			(16,027)				03
AUG 24 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFMBT61CT2L10CEMIK50	08/16/2023	08/15/2024	172,209	54,881,375	318.69	1,256,813			470,872		2,406,268			(315,069)				03
AUG 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFMBT61CT2L10CEMIK50	08/16/2023	08/15/2025	8,624	2,748,297	318.69	87,764			60,398		143,230			(10,971)				03
AUG 24 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/16/2023	08/15/2024	183,110	66,705,054	364.29	1,417,270			530,988		2,621,986			(355,293)				03
AUG 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/16/2023	08/15/2025	15,389	5,606,154	364.29	163,896			112,791		251,391			(20,487)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	103,273,002	103,273,002	4,437.86	4,006,992			1,501,242		7,200,432			(1,004,508)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	77,259,734	77,259,734	4,437.86	3,476,688			1,302,561		6,829,439			(871,566)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	4,581,493	4,581,493	4,437.86	209,374			78,443		414,914			(52,488)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	11,744,018	11,744,018	4,437.86	564,887			211,638		1,158,635			(141,611)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	18,389,683	18,389,683	4,437.86	893,739			334,844		1,848,412			(224,050)				03
AUG 24 IUL Rainbow	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	08/16/2023	08/15/2024	9,609,407	9,609,407	4,437.86	525,635			196,932		1,149,488			(131,771)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo	08/16/2023	08/15/2024	8,876,066	8,876,066	4,437.86	379,896			142,330		724,528			(95,236)				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			18,158		66,525			(3,311)				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			17,793		62,211			(3,238)				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			118,757		316,828			(12,640)				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			263,143		708,553			(27,909)				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			190,113		509,686			(20,093)				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			156,924		417,973			(16,509)				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			26,862		93,297			(4,948)				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			497,344		7,371,975			(332,782)				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			900,459		11,058,473			(602,513)				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			60,028		672,738			(40,166)				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			119,937		1,273,498			(80,252)				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			178,399		1,832,296			(119,370)				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			79,057		709,914			(52,899)				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			85,511		723,567			(57,217)				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			124,839		384,341			(22,675)				03
AUG 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	673	2,988,854	4,437.86	128,630			48,594		613,709			(32,515)				03
AUG 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	08/17/2023	08/15/2024	2,418	12,341,738	5,103.54	183,885			69,468		788,522			(46,482)				03
AUG 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	08/17/2023	08/15/2024	47,916	13,754,761	287.06	309,058			116,755		400,397			(78,123)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/15/2025	26,984	7,612,718	282.12	172,133			119,114		201,738			(21,636)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/15/2025	1,631	471,475	289.16	6,352			4,396		6,731			(798)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/11/2026	36,129	10,276,095	284.43	243,998			193,849		274,672			(20,464)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/14/2026	115,666	32,755,327	283.19	836,710			665,215		950,223			(69,982)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/17/2026	65,355	18,409,171	281.68	512,654			407,868		588,310			(42,760)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/11/2025	3,951	1,121,765	283.93	22,277			15,377		25,584			(2,816)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/18/2023	08/14/2025	13,170	3,754,083	285.05	68,932			47,671		77,985			(8,676)				03
AUG 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	08/17/2023	08/15/2024	103,114	23,709,950	229.94	344,400			130,469		1,852,001			(87,299)				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 Quarter-end (b)
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/08/2026	15,661	5,818,573	371.54	153,162			119,826		210,583			(13,664)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/09/2026	24,557	9,128,332	371.72	238,940			186,986		327,996			(21,296)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/12/2026	46,267	17,156,581	370.82	464,979			364,173		640,674			(41,321)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/12/2026	38,444	14,485,285	376.79	312,934			245,091		417,792			(27,810)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/15/2026	20,097	7,486,828	372.54	190,718			149,492		260,431			(16,899)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/16/2026	27,870	10,496,362	376.62	229,091			179,618		305,710			(20,279)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/18/2026	29,571	10,966,834	370.87	297,480			233,363		409,491			(26,282)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/18/2026	35,302	13,313,406	377.13	284,886			223,484		379,237			(25,170)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/22/2026	21,354	7,978,255	373.62	195,816			153,774		265,751			(17,233)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/23/2026	20,608	7,601,724	368.88	222,356			174,662		308,432			(19,550)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/23/2026	19,257	7,345,960	381.47	133,066			104,524		171,685			(11,699)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/26/2026	40,271	14,875,683	369.39	428,080			336,525		591,717			(37,529)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/26/2026	35,221	13,237,959	375.85	299,382			235,352		400,788			(26,246)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/06/2025	28,399	10,579,558	372.53	184,595			121,838		304,855			(25,725)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/10/2025	15,769	5,867,328	372.07	105,182			69,641		173,912			(14,569)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/12/2025	15,316	5,703,500	372.4	100,776			66,827		166,207			(13,916)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/13/2025	20,946	7,867,808	375.62	117,718			78,122		191,141			(16,231)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/18/2025	23,348	8,751,221	374.81	137,522			91,613		223,704			(18,819)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/20/2025	23,616	8,843,596	374.48	141,458			94,376		230,748			(19,299)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/24/2025	18,769	6,987,169	372.27	125,753			84,148		206,737			(17,054)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/26/2025	16,817	6,263,309	372.44	112,001			75,056		183,816			(15,144)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/27/2025	13,962	5,227,879	374.44	84,469			56,647		137,448			(11,405)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/05/2026	36,939	13,601,482	368.21	404,118			315,903		563,807			(36,160)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/21/2023	06/05/2026	35,637	13,337,957	374.27	316,103			247,101		428,828			(28,285)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/18/2023	08/08/2025	35,800	3,665,877	102.4	73,676			50,832		181,432			(9,364)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/18/2023	08/14/2025	25,133	2,586,678	102.92	47,426			32,843		118,106			(5,977)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/18/2023	08/15/2025	30,055	3,067,370	102.06	65,789			45,589		159,781			(8,281)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/18/2023	08/07/2026	115,528	11,875,090	102.79	262,132			208,250		559,758			(22,087)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/18/2023	08/10/2026	126,224	12,975,830	102.8	286,276			227,593		610,976			(24,055)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/14/2026	297,766	30,529,923	102.53	702,429			558,971		1,490,112			(58,805)				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			239,648		629,613			(25,124)				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			38,942		195,442			(25,867)				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			27,660		136,434			(17,979)				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			45,932		226,561			(29,856)				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			43,943		227,953			(30,760)				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			12,260		60,137			(7,913)				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			65,112		319,400			(42,023)				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			12,492		61,014			(8,005)				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			62,098		303,212			(39,795)				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			14,350		74,369			(10,045)				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			8,785		44,913			(6,011)				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			29,835		152,335			(20,413)				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			34,265		174,222			(23,270)				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			15,125		76,496			(10,195)				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			45,408		229,659			(30,609)				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			53,155		268,114			(35,567)				03
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			26,903		134,796			(17,870)				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			16,083		80,671			(10,683)				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			25,383		127,291			(16,860)				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			17,722		112,513			(3,439)				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			19,575		123,008			(3,774)				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			41,305		270,085			(7,947)				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			12,622		81,848			(2,413)				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			10,281		64,572			(1,953)				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			35,241		225,106			(6,681)				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			22,425		144,493			(4,199)				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			49,138		300,501			(9,182)				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			26,686		162,499			(4,956)				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 Quarter-end (b)
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/07/2025	6,127	1,425,136	232.6	22,731		15,717		95,309			(2,901)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/08/2025	19,469	4,516,430	231.98	76,124		52,668		312,677			(9,702)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/14/2025	9,024	2,088,089	231.4	36,997		25,693		149,260			(4,676)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/15/2025	10,588	2,431,965	229.69	49,658		34,506		190,242			(6,268)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/21/2025	9,040	2,065,267	228.46	46,646		32,530		171,891			(5,839)				03
JUL 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	07/11/2025	7,843	1,831,187	233.49	26,508		18,007		116,104			(3,516)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	07/25/2024	4,286	999,552	233.21	9,258		3,178		63,521			(2,515)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/09/2024	4,491	1,041,903	231.98	11,633		4,321		71,826			(3,024)				03
AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	08/22/2023	08/21/2024	5,231	1,199,108	229.21	18,624		7,306		97,636			(4,682)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	08/04/2025	280	1,314,128	4,690.13	127,086		88,079		263,922			(16,358)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	08/14/2025	231	1,072,163	4,636.78	113,213		78,949		228,930			(14,369)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	252	1,159,066	4,597.46	130,129		91,180		258,727			(16,333)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	07/20/2026	273	1,276,455	4,669.16	175,633		139,576		313,136			(15,121)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	07/24/2026	272	1,220,922	4,488.52	203,510		161,887		348,370			(17,455)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	07/24/2026	567	2,777,951	4,902.41	296,369		235,755		556,214			(25,419)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	07/28/2026	264	1,241,040	4,697.53	166,841		132,846		298,150			(14,256)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/24/2023	07/31/2026	229	1,048,266	4,571.79	161,347		128,564		280,145			(13,748)				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		101,312		242,780			(10,834)				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		212,712		450,466			(22,560)				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		286,722		665,615			(30,410)				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		114,005		250,644			(12,049)				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		131,430		284,539			(13,827)				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		191,070		436,684			(20,101)				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		116,015		253,731			(12,163)				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		127,517		274,728			(13,353)				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		167,834		361,611			(17,515)				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		131,114		296,720			(13,683)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/25/2025	318	1,533,757	4,829.21	118,938			81,909		262,932			(15,528)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/21/2025	4,458	1,668,448	374.25	42,423			29,749		104,536			(5,340)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/22/2025	2,758	1,034,038	374.93	25,520			17,906		63,300			(3,208)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/22/2025	1,351	519,873	384.84	8,006			5,617		21,965			(1,006)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	06/26/2026	303	114,701	379.14	2,860			2,261		6,492			(252)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/14/2026	19,593	7,375,212	376.43	208,884			167,146		457,505			(17,584)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/17/2026	16,127	6,030,410	373.93	187,492			150,132		402,890			(15,740)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/18/2026	7,893	2,948,104	373.53	93,037			74,516		199,279			(7,803)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/21/2026	38,767	14,500,647	374.05	449,623			360,359		965,726			(37,606)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/24/2023	08/15/2025	6,178	2,318,354	375.27	56,066			39,176		140,064			(7,116)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/18/2025	6,699	1,890,697	282.25	42,626			29,838		49,684			(5,387)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/21/2025	5,302	1,491,812	281.39	35,733			25,057		41,996			(4,497)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/22/2025	14,371	4,060,416	282.54	89,956			63,118		104,482			(11,307)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	06/26/2026	501	143,062	285.69	3,092			2,445		3,437			(273)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/18/2026	31,511	8,879,575	281.79	246,648			197,546		281,923			(20,687)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/21/2026	126,489	35,582,626	281.31	1,016,178			814,437		1,164,754			(84,993)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286			219,180		312,464			(22,795)				03
JUL 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	07/31/2025	6,971	1,312,036	188.22	33,251			23,085		34,758			(4,323)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/01/2025	8,961	1,680,038	187.48	45,523			31,626		48,138			(5,910)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/07/2025	8,643	1,619,142	187.34	44,510			31,038		47,269			(5,729)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/08/2025	5,664	1,063,214	187.72	28,319			19,759		29,868			(3,640)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/15/2025	6,575	1,227,354	186.68	35,832			25,107		38,507			(4,560)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/21/2025	5,027	933,421	185.69	29,608			20,820		32,371			(3,737)				03
AUG 25 JPUSCYL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/28/2025	9,545	1,784,825	186.99	51,161			36,122		54,744			(6,395)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/22/2024	2,601	942,895	362.55	26,553			10,636		41,300			(6,769)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/22/2024	20,650	7,491,682	362.8	208,148			83,376		323,349			(53,057)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024	2,623	953,726	363.64	25,309			10,180		39,149			(6,433)				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2023	08/23/2024	11,378	4,138,494	363.73	109,228			43,935		168,945			(27,765)				03

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AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/23/2024	13,081	4,758,719	363.78	125,188			50,355		193,669			(31,822)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/23/2024	20,011	7,293,041	364.46	184,697			74,292		284,522			(46,948)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/26/2024	3,513	1,277,002	363.46	34,327			13,978		53,063			(8,653)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/26/2024	3,249	1,181,796	363.71	31,323			12,755		48,367			(7,896)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/27/2024	4,296	1,562,267	363.63	41,631			17,021		64,273			(10,465)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/26/2024	16,776	6,100,830	363.67	162,054			65,989		250,299			(40,850)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/24/2026	11,002	4,034,272	366.69	153,806			123,582		181,289			(12,852)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/27/2024	19,583	7,121,685	363.66	189,567			77,503		292,460			(47,654)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/25/2026	14,182	5,204,015	366.95	196,844			158,197		231,614			(16,434)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	5,181	1,888,923	364.6	47,715			19,586		73,220			(11,962)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/28/2026	20,749	7,626,545	367.57	282,803			227,432		331,689			(23,545)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	2,588	943,598	364.55	23,891			9,806		36,691			(5,989)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/29/2023	08/28/2024	13,717	5,002,107	364.66	125,924			51,688		193,164			(31,568)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/29/2023	08/02/2024	4,092	764,187	186.74	15,960			5,825		15,761			(4,310)				03
AUG 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/29/2023	08/28/2024	4,582	849,308	185.34	21,354			8,765		22,945			(5,353)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/15/2025	6,641	2,435,210	366.68	73,386			51,421		97,920			(9,340)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/20/2025	2,606	955,349	366.62	28,951			20,346		38,601			(3,659)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/22/2025	4,961	1,815,215	365.9	56,803			39,967		75,857			(7,159)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	07/30/2025	4,823	912,311	189.14	21,320			14,793		21,866			(2,776)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/27/2025	2,538	936,316	368.98	25,756			18,175		33,926			(3,224)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/28/2025	2,662	974,936	366.18	30,245			21,355		40,302			(3,781)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/14/2026	15,928	5,837,387	366.49	223,149			178,891		263,632			(18,820)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/17/2026	19,814	7,229,302	364.85	292,065			234,300		347,511			(24,564)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/18/2026	14,354	5,220,844	363.72	218,899			175,645		261,668			(18,393)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	08/29/2023	08/21/2026	41,358	15,101,329	365.14	605,062			485,833		718,631			(50,700)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/28/2023	08/21/2026	294,957	30,129,860	102.15	895,195			718,793		1,545,729			(75,012)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/28/2023	08/24/2026	108,862	11,138,763	102.32	323,320			259,784		559,033			(27,018)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/28/2023	08/25/2026	115,838	11,867,591	102.45	338,362			271,932		585,550			(28,249)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	08/28/2023	08/18/2025	31,618	3,207,693	101.45	95,962			67,361		182,600			(12,162)				03

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AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	08/28/2023	08/21/2025	23,277	2,366,792	101.68	68,271		48,008		130,318			(8,617)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	08/28/2023	08/22/2025	48,075	4,906,561	102.06	133,024		93,596		255,553			(16,766)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	08/28/2023	07/17/2026	2,498	258,093	103.34	6,409		5,104		11,274			(555)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	08/28/2023	08/18/2026	106,765	10,864,452	101.76	340,475		273,197		586,145			(28,609)				03
AUG 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUH3JPF6GFNF3B8653	08/30/2023	08/02/2024	2,561	1,702,305	664.68	59,494		21,779		93,736			(16,113)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/11/2025	14,174	5,300,751	373.98	113,675		78,015		144,460			(15,235)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/17/2025	16,549	6,206,089	375.01	127,428		87,805		160,434			(16,928)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/18/2025	12,087	4,556,436	376.97	85,092		58,672		105,444			(11,288)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	06/29/2026	11,942	4,394,050	367.94	158,952		126,145		185,416			(14,016)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	06/29/2026	13,274	5,006,880	377.19	130,618		103,659		143,047			(11,518)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	06/30/2026	17,667	6,563,739	371.53	209,881		166,605		239,527			(18,489)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	06/30/2026	11,940	4,490,171	376.07	122,143		96,958		134,900			(10,760)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/02/2026	23,262	8,596,683	369.56	294,496		233,890		340,214			(25,893)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/02/2026	35,875	13,465,364	375.34	376,330		298,882		417,982			(33,088)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/06/2026	16,946	6,210,569	366.49	236,737		188,205		277,868			(20,734)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/06/2026	16,458	6,211,319	377.41	161,451		128,352		176,319			(14,141)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/07/2026	19,071	7,007,423	367.44	258,793		205,790		302,228			(22,644)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/09/2026	15,367	5,716,786	372.01	180,566		143,655		205,116			(15,769)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/10/2026	40,606	14,853,291	365.79	580,261		461,761		683,207			(50,627)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/01/2025	14,386	5,348,369	371.77	126,311		86,095		163,280			(17,181)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/10/2026	43,581	16,216,468	372.1	510,769		406,460		579,872			(44,564)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/13/2026	15,420	5,721,195	371.02	187,355		149,204		214,176			(16,300)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/13/2026	14,159	5,361,970	378.69	133,522		106,332		144,187			(11,616)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/14/2026	15,680	5,818,427	371.08	190,195		151,502		217,354			(16,531)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/15/2026	13,217	4,984,459	377.13	131,507		104,779		143,891			(11,419)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/17/2026	40,087	14,833,771	370.04	503,492		401,355		578,535			(43,636)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/17/2026	53,608	20,208,529	376.97	536,614		427,758		587,977			(46,507)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/03/2025	25,951	9,657,297	372.14	224,474		153,217		289,313			(30,443)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/30/2023	07/09/2025	12,931	4,808,427	371.84	113,926		78,082		146,966			(15,314)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/11/2025	16,698	6,143,825	367.94	173,992			119,411		229,339			(23,319)				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			22,651		79,272			(15,383)				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			47,431		153,315			(28,775)				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			23,759		39,403			(4,231)				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			34,442		56,889			(6,098)				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			187,715		311,406			(33,169)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/14/2026	1,011	288,431	285.25	6,497			5,237		7,308			(551)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/24/2026	7,396	2,076,948	280.83	60,507			48,886		70,092			(5,084)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/25/2026	40,496	11,426,658	282.17	309,026			249,730		355,103			(25,942)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/28/2026	185,683	52,589,037	283.22	1,341,537			1,084,831		1,530,595			(112,309)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/01/2023	08/31/2026	46,723	13,178,625	282.06	359,418			290,832		413,198			(30,006)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/20/2026	15,418	5,732,958	371.84	181,005			145,219		207,997			(15,732)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/20/2026	9,782	3,712,059	379.47	89,018			71,419		96,697			(7,737)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2026	19,880	7,393,515	371.91	232,992			186,972		267,563			(20,231)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2026	12,629	4,782,851	378.72	118,081			94,758		128,969			(10,253)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/22/2026	8,400	3,177,126	378.25	79,796			64,050		87,546			(6,922)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/23/2026	7,330	2,771,571	378.1	70,077			56,262		76,910			(6,073)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2026	43,772	16,338,303	373.26	491,996			395,095		559,453			(42,599)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2026	34,242	12,979,335	379.05	317,079			254,628		345,278			(27,454)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/27/2026	23,882	8,902,605	372.78	272,967			219,358		311,427			(23,567)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/27/2026	11,237	4,285,413	381.35	96,193			77,301		102,778			(8,305)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/28/2026	17,844	6,655,396	372.97	202,890			163,081		231,064			(17,500)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/28/2026	6,023	2,295,484	381.14	51,976			41,778		55,624			(4,483)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/29/2026	5,970	2,244,328	375.94	61,550			49,485		68,698			(5,304)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/30/2026	10,563	4,016,668	380.25	94,118			75,686		101,498			(8,103)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/21/2025	5,724	2,123,862	371.06	51,915			36,181		68,095			(6,917)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2026	21,492	8,001,568	372.3	249,955			201,051		285,896			(21,499)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2026	21,046	7,979,972	379.16	194,890			156,759		211,998			(16,763)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/22/2025	7,447	2,823,535	379.14	46,843			32,667		57,724			(6,232)				03

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JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2025	8,459	3,169,633	374.72	65,386			45,655		83,703			(8,674)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/25/2025	6,426	2,412,830	375.46	48,069			33,585		61,195			(6,367)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/25/2025	9,571	3,634,343	379.74	58,668			40,991		71,864			(7,771)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/29/2025	6,261	2,361,878	377.26	43,323			30,345		54,273			(5,705)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/30/2025	6,266	2,378,972	379.66	38,724			27,141		47,517			(5,092)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2025	6,300	2,384,783	378.54	41,139			28,851		50,947			(5,402)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	08/01/2025	4,781	1,804,639	377.44	32,895			23,083		41,138			(4,313)				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			192,454		413,066			(21,177)				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			152,781		324,324			(16,751)				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			135,254		293,506			(14,758)				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			136,050		293,619			(14,792)				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			155,984		339,696			(16,878)				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			185,003		394,734			(19,947)				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			173,536		385,042			(18,622)				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			117,810		260,402			(12,598)				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			127,774		351,770			(25,168)				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			137,873		397,575			(26,924)				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			104,297		306,300			(20,108)				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			112,544		324,123			(21,381)				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			106,495		303,772			(19,982)				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			60,020		180,664			(11,215)				03
SEP 24 JPMorgan MOZAIC2 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			11,372		42,604			(6,676)				03
SEP 24 JPMorgan MOZAIC2 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			19,701		73,860			(11,566)				03
SEP 24 JPMorgan MOZAIC2 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			18,605		69,705			(10,923)				03
SEP 24 JPMorgan MOZAIC2 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			22,846		85,281			(13,327)				03
SEP 24 JPMorgan MOZAIC2 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			18,209		67,926			(10,622)				03
SEP 24 JPMorgan MOZAIC2 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			21,271		79,354			(12,408)				03

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SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	09/05/2024	2,808	1,028,497	366.33	22,124			9,569		35,790			(5,546)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	09/05/2024	4,626	1,695,256	366.48	36,127			15,625		58,407			(9,057)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	08/29/2024	2,616	959,025	366.66	20,035			8,442		32,497			(5,121)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	08/29/2024	16,726	6,134,869	366.78	127,120			53,562		206,195			(32,494)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	08/30/2024	2,881	1,057,806	367.16	21,435			9,066		34,662			(5,464)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	08/30/2024	13,515	4,964,933	367.36	99,472			42,073		160,453			(25,356)				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	08/30/2024	37,371	13,717,685	367.07	279,533			118,234		452,296			(71,254)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/06/2023	09/03/2024	2,604	955,106	366.77	19,947			8,565		32,241			(5,028)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/02/2024	1,408	6,297,453	4,472.75	295,489			110,471		1,222,967			(81,731)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/07/2024	1,409	6,317,907	4,483.17	220,773			84,608		1,215,971			(60,151)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/07/2024	1,301	5,866,527	4,509.73	280,335			107,434		1,089,912			(76,379)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/09/2024	1,440	6,425,668	4,461.03	184,386			71,340		1,274,676			(49,938)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/09/2024	1,279	5,721,504	4,473.14	257,837			99,758		1,117,315			(69,831)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/12/2024	982	4,360,390	4,441.22	238,597			93,609		889,663			(64,048)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/14/2024	1,067	4,760,558	4,460.5	174,082			68,918		949,307			(46,456)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/15/2024	1,172	5,183,346	4,421.33	261,938			104,163		1,086,554			(69,697)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/16/2024	1,401	6,128,279	4,373.5	195,556			78,108		1,362,988			(51,882)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/16/2024	1,211	5,297,720	4,374.81	274,500			109,640		1,176,411			(72,827)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/19/2024	1,030	4,479,521	4,349.81	268,072			108,469		1,027,284			(70,505)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/21/2024	1,072	4,696,841	4,381.3	163,269			66,621		1,038,988			(42,694)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/22/2024	1,543	6,742,175	4,369.75	361,275			148,029		1,512,795			(94,201)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/23/2024	1,542	6,764,585	4,387.63	218,557			89,921		1,486,739			(56,825)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/23/2024	1,612	7,095,972	4,402.76	360,024			148,124		1,531,257			(93,606)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/28/2024	1,671	7,356,728	4,402.59	292,124			122,610		1,594,351			(74,883)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/29/2024	1,209	5,399,773	4,467.57	217,075			91,464		1,080,031			(55,488)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/30/2024	1,541	6,947,945	4,507.35	194,333			82,197		1,321,443			(49,536)				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	09/06/2023	08/30/2024	2,152	9,697,262	4,506.1	446,266			188,757		1,847,354			(113,754)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 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			148,394		1,389,742			(86,012)				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			117,710		302,035			(12,131)				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			241,453		610,864			(24,799)				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			18,880		61,177			(3,362)				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			26,727		87,200			(4,732)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/29/2025	5,850	2,200,664	376.16	54,938			39,460		129,226			(6,973)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	09/05/2025	6,311	2,391,827	378.97	52,820			38,083		127,225			(6,639)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/14/2026	889	336,977	378.89	9,188			7,449		19,404			(784)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/24/2026	11,261	4,214,174	374.22	137,016			111,318		279,443			(11,577)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/25/2026	13,996	5,237,098	374.18	170,587			138,622		347,722			(14,400)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/28/2026	43,235	16,280,647	376.56	487,092			396,072		1,008,238			(41,004)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/07/2023	08/31/2026	11,737	4,435,447	377.91	126,440			102,879		263,982			(10,614)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	08/29/2025	10,619	2,988,302	281.4	61,062			43,859		84,392			(7,750)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	09/05/2025	11,401	3,185,651	279.41	75,169			54,197		104,674			(9,448)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	09/05/2025	4,630	1,328,486	286.92	18,044			13,010		23,855			(2,268)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	07/14/2026	480	136,347	284.14	2,832			2,279		3,672			(249)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	08/31/2026	6,437	1,821,910	283.02	41,498			33,765		53,775			(3,484)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	09/01/2026	48,270	13,610,621	281.97	329,892			268,475		429,280			(27,668)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	09/04/2026	104,363	29,170,483	279.51	814,872			663,581		1,068,400			(68,156)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/08/2023	09/04/2026	7,627	2,145,775	281.35	53,981			43,959		70,365			(4,515)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	08/28/2025	22,476	2,300,694	102.36	60,057			43,114		114,557			(7,633)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	08/29/2025	36,247	3,745,021	103.32	83,005			59,620		160,560			(10,535)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	09/05/2025	27,641	2,863,013	103.58	60,837			43,863		117,766			(7,647)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	08/17/2026	4,341	445,352	102.59	12,511			10,149		21,569			(1,064)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	08/25/2026	9,430	963,777	102.2	28,668			23,296		49,132			(2,420)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	08/28/2026	456,503	47,079,153	103.13	1,228,906			999,268		2,120,841			(103,451)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	09/01/2026	79,045	8,204,883	103.8	194,530			158,313		337,114			(16,315)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	09/04/2026	163,492	16,967,249	103.78	403,826			328,851		699,044			(33,776)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/03/2026	4,353	1,647,860	378.6	39,216			31,745		44,969			(3,383)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2026	27,838	10,319,105	370.69	326,813			264,607		394,355			(28,163)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2026	6,093	2,308,740	378.91	54,351			44,005		62,167			(4,684)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2026	3,939	1,456,629	369.82	47,580			38,532		57,661			(4,096)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2026	4,267	1,621,002	379.93	36,778			29,784		41,705			(3,166)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2026	3,373	1,243,452	368.64	42,332			34,290		51,579			(3,641)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2026	7,072	2,686,117	379.82	61,173			49,552		69,479			(5,262)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2026	68,177	25,322,164	371.42	782,668			634,116		940,258			(67,255)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2026	4,378	1,657,606	378.62	39,534			32,030		45,277			(3,397)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/10/2026	23,282	8,565,337	367.9	299,635			242,925		366,164			(25,675)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/10/2026	6,884	2,615,032	379.85	59,688			48,391		67,703			(5,114)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/29/2025	4,592	1,690,396	368.1	45,876			32,998		63,918			(5,831)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/02/2025	3,936	1,465,909	372.46	32,785			23,632		44,808			(4,144)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/05/2025	4,005	1,473,040	367.77	40,774			29,439		56,738			(5,132)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/01/2025	10,419	3,882,919	372.69	83,662			59,220		115,042			(11,066)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2025	5,447	2,015,054	369.92	50,823			36,752		70,141			(6,370)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/10/2025	991	374,158	377.51	6,631			4,800		8,783			(829)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	07/14/2026	321	118,044	367.99	4,071			3,280		4,992			(358)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2025	6,243	2,345,394	375.7	43,824			31,076		59,156			(5,771)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	4,081	1,492,969	365.8	56,405			45,907		69,427			(4,753)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2025	4,521	1,684,857	372.7	36,391			25,821		50,026			(4,786)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2025	3,981	1,500,344	376.86	26,515			18,824		35,510			(3,482)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	11,544	4,235,050	366.86	154,459			125,713		189,238			(13,015)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2025	8,344	3,111,636	372.91	66,670			47,361		91,465			(8,742)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	21,123	7,836,177	370.98	248,405			202,174		298,213			(20,930)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/08/2025	15,502	5,774,568	372.51	126,184			89,691		173,453			(16,522)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/31/2026	4,065	1,494,527	367.66	53,129			43,269		64,837			(4,464)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/08/2025	4,671	1,768,853	378.66	28,635			20,354		37,801			(3,749)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/31/2026	4,331	1,608,446	371.39	50,368			41,020		60,281			(4,232)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	07/31/2026	12,757	4,756,422	372.86	139,302			112,686		166,047			(12,050)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	5,306	1,963,403	370.04	64,414			52,470		77,673			(5,407)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/03/2026	26,262	9,728,218	370.43	310,942			251,701		375,569			(26,821)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	6,588	2,447,909	371.59	76,153			62,033		91,037			(6,393)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	11,181	4,094,589	366.22	152,952			124,669		187,721			(12,805)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	23,430	8,676,215	370.31	282,327			230,121		339,806			(23,635)				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			51,712		77,550			(5,287)				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			78,420		115,887			(8,018)				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			8,462		21,468			(5,134)				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			25,311		63,215			(15,253)				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			8,399		20,805			(5,062)				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			14,144		34,644			(8,198)				03
SEP 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/06/2024	3,608	1,092,559	302.84	24,352			10,778		26,581			(6,207)				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			18,680		45,625			(10,365)				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			11,511		31,685			(8,058)				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			15,717		43,239			(10,595)				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			9,140		25,596			(6,116)				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			10,147		29,096			(6,740)				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			30,773		88,026			(20,440)				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			19,402		54,378			(12,434)				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			18,736		51,508			(11,840)				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			17,567		47,588			(11,102)				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			18,293		48,098			(11,172)				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			35,046		130,363			(20,185)				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			24,709		91,858			(14,231)				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			51,297		190,696			(29,544)				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			34,268		125,909			(19,369)				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			53,325		195,808			(30,140)				03

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SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024	2,525	922,763	365.39	20,809			9,338		34,233			(5,246)				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			76,668		280,540			(43,067)				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			30,650		111,762			(17,111)				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			11,408		41,600			(6,369)				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			44,961		163,748			(25,101)				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			10,384		37,747			(5,762)				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024	12,820	4,684,039	365.36	106,152			47,959		174,225			(26,611)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/22/2025	18,083	4,131,551	228.48	101,806			73,151		343,525			(13,104)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/25/2025	23,235	5,301,464	228.17	133,832			96,321		447,660			(17,153)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/28/2025	5,291	1,212,120	229.09	28,572			20,597		97,753			(3,647)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	08/29/2025	10,766	2,485,453	230.86	50,923			36,731		182,961			(6,490)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/09/2024	8,015	1,835,066	228.95	33,503			14,983		151,283			(8,469)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/11/2025	14,288	3,291,298	230.36	70,724			51,365		248,839			(8,853)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/12/2026	14,485	4,653,229	321.25	147,819			118,908		242,569			(13,492)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/12/2026	17,051	5,566,840	326.48	140,004			112,621		231,388			(12,779)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/15/2026	13,401	4,452,224	332.23	85,496			68,824		141,339			(7,780)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/16/2026	12,542	4,082,234	325.49	107,705			86,723		177,727			(9,791)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/18/2026	17,166	5,532,187	322.27	168,667			135,876		276,943			(15,303)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/18/2026	15,458	5,082,870	328.81	115,203			92,805		190,405			(10,452)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/23/2026	21,585	6,992,964	323.97	198,342			159,972		326,358			(17,906)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/26/2026	27,903	8,979,108	321.8	280,657			226,524		459,819			(25,262)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/26/2026	14,623	4,803,197	328.47	111,244			89,787		183,588			(10,013)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/29/2026	15,775	5,152,335	326.61	130,254			105,205		214,683			(11,689)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/30/2026	16,525	5,413,947	327.62	130,765			105,643		215,634			(11,724)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/06/2025	11,591	3,765,892	324.91	75,308			51,850		136,725			(10,947)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/10/2025	11,153	3,663,626	328.5	59,370			40,993		107,670			(8,576)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/16/2025	10,600	3,479,064	328.2	57,855			40,116		104,730			(8,278)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/24/2025	10,713	3,517,333	328.31	58,679			40,912		105,925			(8,292)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/30/2025	9,217	3,006,700	326.21	57,219			40,053		103,096			(8,011)				03

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JUN 26 NYSE Zebra Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/02/2026	11,376	3,642,743	320.22	120,364		96,584		197,480			(11,097)				03
JUN 26 NYSE Zebra Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/05/2026	17,583	5,617,222	319.46	192,029		154,205		314,344			(17,651)				03
JUN 26 NYSE Zebra Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/05/2026	14,794	4,883,358	330.09	103,145		82,828		170,943			(9,481)				03
JUN 26 NYSE Zebra Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/09/2026	16,349	5,302,468	324.33	146,778		117,984		242,197			(13,437)				03
SEP 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/08/2025	8,024	2,244,182	279.69	55,520		40,483		72,362			(7,017)				03
SEP 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/11/2025	9,601	2,699,426	281.16	60,514		44,192		78,148			(7,617)				03
SEP 25 NYSE Zebra2 Edge Call	YAGLB: 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		70,670		124,731			(12,157)				03
SEP 26 NYSE Zebra2 Edge Call	YAGLB: 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		258,481		392,074			(26,429)				03
SEP 26 NYSE Zebra2 Edge Call	YAGLB: 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		744,665		1,124,413			(75,884)				03
SEP 26 NYSE Zebra2 Edge Call	YAGLB: 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		205,584		308,434			(20,880)				03
SEP 24 NYSE Zebra Edge Call	YAGLB: 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		377,793		1,667,464			(208,358)				03
SEP 25 NYSE Zebra Edge Call	YAGLB: 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		91,382		212,262			(15,631)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	115,520,849	115,520,849	4,450.32	4,586,178		2,107,853		8,030,908			(1,162,513)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	84,274,992	84,274,992	4,450.32	3,885,077		1,785,620		7,426,910			(984,797)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	3,830,215	3,830,215	4,450.32	178,871		82,211		345,956			(45,341)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	14,648,810	14,648,810	4,450.32	719,257		330,578		1,445,765			(182,319)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	21,750,829	21,750,829	4,450.32	1,078,841		495,846		2,189,669			(273,467)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	10,029,753	10,029,753	4,450.32	557,654		256,303		1,252,766			(141,355)				03
SEP 24 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	09/18/2023	09/13/2024	5,526,622	5,526,622	4,450.32	242,619		111,510		449,529			(61,499)				03
SEP 24 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/19/2023	09/13/2024	167,347	61,267,505	366.11	1,286,900		593,125		2,173,089			(327,117)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11	224,153		164,482		321,917			(28,135)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	12,011	53,453,951	4,450.32	1,969,246		907,613		11,058,011			(500,563)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	12,399	55,179,028	4,450.32	2,456,468		1,132,171		11,414,877			(624,409)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	428	1,905,360	4,450.32	92,949		42,840		394,162			(23,627)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	1,425	6,341,083	4,450.32	326,564		150,511		1,311,779			(83,009)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	2,783	12,383,594	4,450.32	659,344		303,888		2,561,792			(167,599)				03
SEP 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	1,298	5,776,070	4,450.32	372,978		171,903		1,194,895			(94,807)				03
SEP 24 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	09/19/2023	09/13/2024	1,533	7,504,767	4,895.35	214,656		98,934		802,154			(54,563)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPFU8MPR08K5P83	09/19/2023	09/13/2024	633	2,817,498	4,450.32	121,884		56,176		582,855			(30,982)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPFU8MPR08K5P83	09/19/2023	09/15/2025	152	743,065	4,895.35	56,647		41,567		123,219			(7,110)				03
SEP 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPFU8MPR08K5P83	09/19/2023	09/13/2024	2,539	12,992,583	5,117.87	172,985		79,728		879,393			(43,971)				03
SEP 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPFU8MPR08K5P83	09/18/2023	09/13/2024	174,946	40,171,009	229.62	675,290		311,237		3,186,515			(171,652)				03
SEP 24	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/19/2023	09/13/2024	74,466	21,506,511	288.81	502,645		231,666		547,633			(127,767)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/11/2026	373,996	38,746,001	103.6	841,117		694,194		1,637,664			(70,741)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/14/2026	117,775	12,243,912	103.96	251,921		208,038		492,371			(21,129)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/15/2026	123,118	12,772,301	103.74	271,845		224,535		529,695			(22,779)				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		96,698		284,174			(9,810)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/18/2026	280,854	29,062,766	103.48	643,717		531,998		1,249,341			(53,791)				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		275,298		798,547			(27,836)				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		26,732		103,875			(4,607)				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		27,909		106,060			(4,801)				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		11,880		51,003			(2,028)				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		59,343		223,015			(10,094)				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		18,107		68,817			(3,074)				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		90,103		263,132			(9,254)				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		85,136		249,838			(8,705)				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		331,657		969,137			(33,797)				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		93,433		274,295			(9,489)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/08/2025	11,788	1,220,219	103.51	22,728		16,712		50,793			(2,897)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/11/2025	13,770	1,427,353	103.66	25,914		19,083		57,986			(3,289)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/12/2025	42,859	4,432,922	103.43	84,004		61,891		186,954			(10,647)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/18/2025	48,012	4,960,631	103.32	96,217		71,099		213,031			(12,094)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/19/2025	21,037	2,180,321	103.64	39,929		29,520		88,940			(5,012)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	08/28/2026	10,703	1,095,884	102.39	28,320		23,309		54,490			(2,413)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/20/2023	09/04/2026	91,881	9,495,927	103.35	213,348		175,839		415,217			(18,060)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/08/2026	109,615	11,338,625	103.44	251,896			207,774		489,939			(21,244)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/08/2025	287	1,322,978	4,617.24	129,936			95,675		292,496			(16,584)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/12/2025	337	1,529,066	4,541.06	167,491			123,574		364,905			(21,258)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/18/2025	294	1,348,486	4,579.99	141,103			104,412		310,905			(17,760)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/19/2025	139	653,963	4,710.19	56,899			42,124		132,407			(7,152)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/25/2026	325	1,484,087	4,562.07	212,961			175,333		403,610			(18,214)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2026	265	1,163,902	4,395.9	198,678			163,672		361,501			(16,944)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2026	473	2,224,819	4,702.74	274,312			225,979		538,926			(23,395)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/31/2026	284	1,372,635	4,831.69	146,417			120,692		298,331			(12,452)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/04/2026	557	2,576,382	4,625.96	347,180			286,407		667,118			(29,417)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/08/2026	338	1,561,407	4,626.39	211,025			174,223		404,988			(17,814)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/11/2026	290	1,273,777	4,399.16	218,384			180,405		396,312			(18,384)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/11/2026	442	2,105,881	4,763.36	245,056			202,438		487,556			(20,629)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/14/2026	285	1,320,068	4,630.03	178,345			147,414		342,152			(14,972)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/18/2026	557	2,558,273	4,595.59	359,504			297,384		682,779			(30,069)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/21/2026	514	2,393,585	4,659.5	314,847			260,593		607,183			(26,261)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2025	289	1,355,422	4,696.38	116,910			85,601		274,483			(15,155)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/18/2026	54,268	15,330,156	282.49	339,916			281,181		470,682			(28,430)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/21/2026	30,633	8,518,684	278.09	243,797			201,786		340,162			(20,335)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/15/2025	5,093	1,432,840	281.35	27,471			20,298		40,977			(3,472)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/21/2026	17,804	4,998,676	280.76	122,879			101,705		170,794			(10,249)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/18/2025	16,582	4,639,694	279.8	99,600			73,701		148,981			(12,536)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/19/2025	5,360	1,496,372	279.15	33,640			24,905		50,357			(4,228)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/19/2025	5,870	1,647,955	280.73	33,136			24,532		49,453			(4,165)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/19/2025	9,553	2,694,452	282.04	49,264			36,472		73,234			(6,192)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/19/2025	5,179	1,476,802	285.13	21,377			15,826		31,310			(2,687)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/15/2026	20,496	5,736,510	279.88	148,024			122,376		206,212			(12,415)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/15/2026	22,796	6,437,864	282.41	143,237			118,418		198,486			(12,013)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2023	09/18/2026	64,480	18,039,438	279.77	468,967			387,932		653,084			(39,224)				03

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AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/14/2026	38,184	14,219,718	372.4	371,530			305,488		508,487			(32,138)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/14/2026	7,918	2,966,222	374.62	71,341			58,659		96,699			(6,171)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	6,191	2,240,064	361.82	85,128			70,039		120,203			(7,343)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	14,664	5,418,745	369.52	157,494			129,578		217,848			(13,585)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/17/2026	8,767	3,305,600	377.04	72,768			59,870		97,280			(6,277)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/12/2025	7,834	2,947,328	371.47	56,650			41,185		93,661			(7,526)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/18/2026	7,875	2,849,518	361.85	108,201			89,040		152,770			(9,324)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/13/2025	7,992	2,997,783	375.09	48,033			34,939		78,719			(6,372)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/14/2025	6,032	2,262,985	375.19	36,129			26,295		59,130			(4,786)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/18/2026	11,874	4,388,453	369.6	127,284			104,744		175,923			(10,969)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/15/2025	7,727	2,842,439	367.84	65,219			47,492		108,208			(8,626)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/19/2026	10,112	3,761,286	371.96	100,211			82,482		137,205			(8,627)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/21/2026	19,215	6,958,382	362.14	261,895			215,649		369,343			(22,505)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/15/2025	6,016	2,258,756	375.44	35,616			25,936		58,259			(4,711)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/21/2026	38,714	14,310,508	369.65	414,623			341,409		572,944			(35,629)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/19/2025	7,643	2,811,211	367.82	64,735			47,242		107,319			(8,513)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/21/2026	5,571	2,085,493	374.33	50,921			41,930		69,012			(4,376)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/21/2025	7,429	2,725,368	366.88	65,668			47,974		108,812			(8,611)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/11/2025	2,995	1,102,228	368.04	25,576			18,887		42,021			(3,255)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/22/2025	7,903	2,928,320	370.55	59,349			43,380		97,980			(7,771)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/12/2025	2,696	988,460	366.66	24,451			18,065		40,187			(3,108)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.08/11/2026	6,539	2,391,331	365.7	79,384			65,233		111,213			(6,887)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/12/2025	2,513	941,674	374.7	15,883			11,735		25,770			(2,019)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/15/2025	4,056	1,494,005	368.32	34,357			25,421		56,314			(4,348)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/18/2025	13,303	4,886,202	367.29	118,001			87,438		193,410			(14,873)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/19/2025	3,729	1,360,226	364.75	36,845			27,315		60,384			(4,637)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/19/2025	4,004	1,473,446	368.01	34,473			25,557		56,430			(4,339)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/24/2025	2,366	869,083	367.32	21,057			15,648		34,437			(2,632)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.09/25/2023	.09/11/2026	18,609	6,803,425	365.59	229,640			189,879		319,850			(19,349)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/11/2026	19,684	7,275,348	369.61	213,373			176,428		293,519			(17,979)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/14/2026	6,535	2,395,837	366.61	78,160			64,664		108,527			(6,567)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/14/2026	4,103	1,521,345	370.83	42,789			35,401		58,563			(3,595)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/15/2026	5,446	1,994,126	366.15	66,117			54,711		91,918			(5,550)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/15/2026	4,716	1,746,145	370.27	50,130			41,482		68,740			(4,208)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/18/2026	22,263	8,138,159	365.55	275,836			228,383		383,749			(23,092)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/18/2026	18,453	6,817,841	369.47	201,507			166,841		277,116			(16,870)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/21/2026	8,607	3,122,101	362.73	116,542			96,548		163,173			(9,730)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/21/2026	4,871	1,786,901	366.85	58,013			48,060		80,349			(4,843)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/22/2026	3,599	1,313,674	365.03	45,417			37,632		63,206			(3,788)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	08/11/2026	8,153	3,045,002	373.46	76,398			62,779		104,120			(6,627)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	09/22/2026	5,822	2,135,313	366.76	69,574			57,649		96,363			(5,803)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	08/12/2026	6,514	2,409,687	369.93	68,852			56,590		95,173			(5,967)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	08/13/2026	8,587	3,237,059	376.98	71,185			58,519		95,322			(6,163)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/25/2023	08/14/2026	20,559	7,499,864	364.79	257,198			211,479		361,024			(22,248)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/13/2024	14,922	5,465,757	366.29	85,503			40,194		191,606			(22,167)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/13/2024	36,735	13,428,487	365.55	220,777			103,784		493,743			(57,239)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/16/2024	7,531	2,756,916	366.08	43,981			20,872		98,168			(11,306)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/16/2024	11,439	4,187,225	366.06	66,916			31,757		149,291			(17,202)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/17/2024	11,633	4,258,205	366.05	68,169			32,452		152,005			(17,474)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/17/2024	21,622	7,915,411	366.08	126,489			60,216		282,011			(32,424)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/18/2024	7,711	2,820,081	365.71	46,268			22,094		102,937			(11,827)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/18/2024	8,126	2,972,243	365.76	48,595			23,205		108,147			(12,422)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/18/2024	9,199	3,365,038	365.79	54,920			26,226		122,205			(14,039)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/19/2024	13,889	5,072,848	365.24	85,973			41,181		190,769			(21,915)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/20/2024	13,555	4,915,038	362.59	98,954			47,542		216,503			(25,153)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/20/2024	14,381	5,244,911	364.7	92,329			44,359		204,021			(23,469)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/20/2024	15,286	5,554,994	363.41	106,083			50,967		233,403			(26,965)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/23/2024	8,428	3,055,409	362.52	62,032			30,071		135,274			(15,637)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/23/2024	12,173	4,414,684	362.67	88,739			43,018		193,802			(22,369)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/24/2024	6,671	2,417,994	362.47	49,298			23,968		107,386			(12,393)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/24/2024	13,846	5,020,953	362.63	101,352			49,276		220,981			(25,478)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/25/2024	6,616	2,396,893	362.3	49,486			24,130		107,498			(12,406)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/25/2024	11,412	4,135,769	362.41	84,790			41,344		184,346			(21,256)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/26/2023	09/25/2024	17,119	6,204,644	362.45	126,849			61,852		275,942			(31,800)				03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PUHN3JPFGFNF3BB653	09/28/2023	09/09/2024	2,073	1,346,523	649.6	43,033			20,199		72,140			(11,417)				03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PUHN3JPFGFNF3BB653	09/28/2023	09/17/2024	1,762	1,144,643	649.45	40,503			19,501		68,154			(10,501)				03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	2,592	1,643,070	633.81	78,902			39,123		129,085			(19,889)				03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	09/28/2023	09/13/2024	4,335	804,686	185.61	14,480			6,885		21,231			(3,797)				03
SEP 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	09/28/2023	09/27/2024	1,745	321,124	184.02	7,713			3,825		10,729			(1,944)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	09/28/2023	09/05/2025	7,039	1,323,881	188.07	24,497			18,164		36,614			(3,166)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	09/28/2023	09/12/2025	7,048	1,319,798	187.25	26,502			19,718		39,836			(3,392)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	09/28/2023	09/18/2025	5,084	947,209	186.31	20,845			15,554		31,444			(2,646)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	09/28/2023	09/19/2025	11,675	2,180,157	186.73	46,235			34,515		69,547			(5,860)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	09/28/2023	09/26/2025	11,280	2,105,230	186.64	45,231			33,877		68,023			(5,677)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/19/2025	36,515	3,757,067	102.89	72,666			54,246		172,623			(9,210)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/22/2025	24,416	2,509,513	102.78	49,614			37,090		117,311			(6,262)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/25/2025	12,303	1,259,572	102.38	26,796			20,060		62,541			(3,368)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/26/2025	5,451	557,596	102.29	12,058			9,031		28,059			(1,513)				03
SEP 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/11/2026	26,882	2,790,574	103.81	54,731			45,465		114,556			(4,633)				03
SEP 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/18/2026	319,827	32,871,818	102.78	756,391			629,161		1,552,968			(63,615)				03
SEP 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	09/27/2023	09/25/2026	160,334	16,419,762	102.41	399,872			333,043		814,386			(33,414)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/26/2025	7,907	2,863,326	362.12	74,011			55,585		142,517			(9,315)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/30/2025	2,982	1,095,756	367.41	22,219			16,718		43,335			(2,781)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/15/2026	301	111,003	368.72	2,932			2,442		4,642			(248)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/25/2026	12,450	4,503,618	361.73	153,262			127,883		243,937			(12,831)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/25/2026	21,128	7,720,776	365.43	230,717			192,512		366,228			(19,315)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/02/2023	09/28/2026	9,799	3,529,205	360.17	126,893			105,939		201,885			(10,594)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/28/2026	6,893	2,511,631	364.39	78,025			65,140		123,842			(6,514)				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			58,123		110,767			(5,806)				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			90,057		171,178			(8,996)				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			18,674		156,418			(3,548)				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			15,630		132,706			(2,879)				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			17,585		149,631			(3,048)				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			26,499		181,967			(4,416)				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			4,794		75,787			(3,606)				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			3,947		47,338			(2,379)				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			6,605		63,292			(3,358)				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			30,013		106,323			(5,002)				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			152,182		420,167			(15,269)				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			181,921		502,090			(18,192)				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			186,362		510,763			(18,616)				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			42,666		701,334			(24,116)				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			58,282		640,798			(32,738)				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			55,165		822,677			(30,610)				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			49,354		1,020,142			(27,220)				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			94,557		1,182,561			(52,150)				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			134,904		1,493,015			(74,402)				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			106,706		1,157,236			(57,799)				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			47,899		834,355			(25,640)				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			84,315		996,194			(44,869)				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			48,541		790,543			(25,682)				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			129,261		1,464,381			(68,388)				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			93,391		949,463			(48,564)				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			50,788		897,036			(26,111)				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 Quarter-end (b)
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			153,823		1,609,810			(78,640)				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			49,223		1,195,598			(25,024)				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			184,333		2,143,129			(93,711)				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			71,440		870,326			(35,720)				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			90,663		209,845			(9,126)				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			157,685		355,521			(15,821)				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			20,761		60,982			(3,505)				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			202,191		461,412			(20,286)				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			13,091		39,252			(2,206)				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			117,124		268,125			(11,751)				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			15,501		45,203			(2,603)				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			50,279		116,053			(5,045)				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			29,752		85,086			(4,986)				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			120,292		270,792			(12,029)				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			41,847		122,006			(7,013)				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			82,272		187,910			(8,227)				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			15,483		45,979			(2,580)				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			123,369		276,671			(12,323)				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			17,105		49,317			(2,835)				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			119,207		271,241			(11,908)				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			8,487		19,873			(858)				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			211,715		468,085			(21,079)				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			55,022		125,722			(5,539)				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			166,248		373,278			(16,552)				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			46,224		869,488			(26,623)				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			130,327		1,565,030			(75,062)				03
OCT 24 JPMorgan MOZAIC 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			19,562		75,856			(9,622)				03
SEP 24 JPMorgan MOZAIC2 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			56,880		322,803			(28,917)				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 Quarter-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/30/2024	5,361	1,931,338	360.29	34,254			17,317		96,635			(8,659)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/30/2024	4,305	1,550,963	360.25	27,554			13,930		77,764			(6,965)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/30/2024	15,967	5,753,558	360.33	101,713			51,421		287,281			(25,711)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024	6,127	2,207,291	360.23	39,338			19,942		110,805			(9,916)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024	6,342	2,284,686	360.26	40,651			20,607		114,512			(10,247)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024	13,237	4,769,704	360.32	84,587			42,879		238,320			(21,323)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024	5,141	1,845,165	358.92	35,832			18,213		98,999			(9,007)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024	5,815	2,087,406	358.95	40,475			20,573		111,830			(10,175)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024	10,928	3,922,973	359	75,837			38,547		209,646			(19,064)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024	3,289	1,175,082	357.31	25,290			12,889		68,130			(6,340)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024	11,789	4,212,917	357.35	90,424			46,084		243,802			(22,668)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024	7,631	2,727,296	357.41	58,299			29,711		157,384			(14,615)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024	6,692	2,415,181	360.93	40,752			20,376		116,725			(10,417)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024	8,435	3,044,556	360.93	51,371			25,686		147,143			(13,131)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024	5,576	2,012,976	360.98	33,849			16,924		97,028			(8,652)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	10/04/2023	09/13/2024	3,315	1,003,466	302.7	12,531			6,028		24,961			(3,325)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024	2,428	874,664	360.19	15,541			7,792		43,958			(3,962)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	10/04/2023	09/13/2024	3,032	920,843	303.67	10,522			5,062		20,850			(2,792)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024	17,679	6,370,906	360.37	111,730			56,021		317,198			(28,480)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	10/04/2023	09/18/2024	4,793	1,454,212	303.39	17,256			8,429		34,085			(4,512)				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA	10/04/2023	09/20/2024	3,936	1,188,012	301.8	16,257			7,989		32,370			(4,227)				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024	9,325	3,363,539	360.69	57,817			28,989		164,673			(14,738)				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			91,496		313,247			(9,180)				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			139,507		497,055			(13,997)				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			34,874		117,188			(3,487)				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			78,356		277,424			(7,836)				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			32,626		109,917			(3,259)				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			58,381		206,752			(5,832)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/19/2025	3,039	1,124,786	370.15	21,930		16,463		80,986			(2,795)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2026	4,502	1,638,470	363.95	51,829		43,380		144,126			(4,319)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/22/2025	5,206	1,947,508	374.12	31,187		23,444		123,263			(3,958)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/24/2025	2,740	1,042,191	380.37	12,005		9,033		52,955			(1,519)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2026	6,741	2,481,808	368.17	66,944		56,032		195,503			(5,579)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/26/2025	5,582	2,044,243	366.21	48,421		36,467		166,193			(6,111)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2025	2,687	996,297	370.78	18,998		14,327		70,406			(2,388)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2025	1,889	697,414	369.17	14,420		10,889		51,846			(1,805)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	6,279	2,311,181	368.06	62,198		51,928		182,422			(5,250)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	18,043	6,711,758	371.98	154,787		129,228		475,726			(13,066)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	7,091	2,664,604	375.77	52,662		43,966		169,437			(4,445)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/25/2025	9,574	3,183,544	332.51	19,633		14,409		75,914			(2,732)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	05/22/2026	1,332	433,431	325.46	6,502		5,318		18,675			(620)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/02/2026	7,665	2,475,482	322.96	43,981		36,297		121,018			(4,018)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/02/2026	22,624	7,462,878	329.86	91,972		75,905		268,197			(8,403)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/06/2026	11,503	3,741,700	325.29	59,132		48,843		165,813			(5,381)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/07/2026	8,700	2,817,198	323.82	48,092		39,732		133,084			(4,372)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/09/2026	14,535	4,831,054	332.38	52,186		43,133		154,555			(4,735)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/10/2026	12,691	4,084,253	321.82	77,386		63,974		210,041			(7,014)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/10/2026	21,818	7,170,328	328.65	95,166		78,673		273,797			(8,626)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/10/2026	6,306	2,087,176	330.98	24,396		20,168		71,469			(2,211)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/13/2026	9,552	3,129,557	327.62	44,034		36,425		125,454			(3,979)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/14/2026	14,403	4,730,685	328.46	63,700		52,704		182,630			(5,751)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/17/2026	14,873	4,800,765	322.78	87,170		72,167		237,852			(7,846)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/17/2026	29,627	9,763,423	329.55	124,346		102,945		358,971			(11,192)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/17/2026	9,465	3,147,270	332.53	34,032		28,175		100,459			(3,063)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/20/2026	9,628	3,150,433	327.23	45,559		37,741		128,961			(4,089)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/05/2023	07/21/2026	13,170	4,333,651	329.05	56,933		47,173		163,433			(5,104)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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		21,982		81,244			(2,376)				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		74,790		251,716			(8,064)				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		57,823		205,530			(6,234)				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		30,943		107,317			(3,324)				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		23,467		85,987			(2,521)				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		13,048		67,957			(2,593)				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		16,444		82,861			(3,218)				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		16,988		88,480			(3,268)				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		58,323		118,286			(5,997)				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		43,606		129,026			(7,631)				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		77,169		155,362			(7,926)				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		3,722		11,026			(650)				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		55,930		114,897			(5,837)				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		94,449		194,109			(9,823)				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		82,535		168,858			(8,584)				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		40,557		82,009			(4,218)				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		82,921		170,441			(8,614)				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		166,385		339,973			(17,284)				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		78,584		159,794			(8,154)				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		62,134		126,848			(6,440)				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		219,830		450,752			(22,758)				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		230,762		469,793			(23,890)				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		84,264		170,067			(8,724)				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		27,103		81,012			(4,855)				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		108,781		221,449			(11,223)				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		35,706		105,125			(6,346)				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		52,458		104,550			(5,412)				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		30,958		92,049			(5,492)				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		110,700		224,859			(11,409)				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 Quarter-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			26,560		78,736			(4,702)				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	2,658,069	379.91	41,668			34,809		69,368			(3,587)				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			54,249		161,229			(9,586)				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			39,299		165,408			(7,343)				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			51,228		210,906			(9,456)				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			40,986		167,284			(7,504)				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			79,824		317,306			(14,499)				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			64,523		236,137			(11,604)				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			59,350		210,503			(10,569)				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			58,930		228,531			(10,453)				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			43,258		167,863			(7,658)				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			51,311		189,189			(9,067)				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			35,957		148,989			(6,280)				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			129,172		339,367			(13,764)				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			73,031		216,945			(7,773)				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			106,227		276,564			(11,267)				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			86,483		246,545			(9,141)				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			78,858		223,451			(8,315)				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			88,999		235,192			(9,363)				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			75,627		214,231			(7,920)				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			91,191		238,187			(9,516)				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			76,765		211,838			(7,984)				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			134,700		362,023			(13,945)				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			103,856		295,733			(10,679)				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUB8MPRO8K5P83	10/04/2023	09/20/2024	4,755	1,085,724	228.31	12,317			6,123		92,565			(3,239)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUB8MPRO8K5P83	10/04/2023	10/03/2024	4,918	1,106,246	224.93	18,837			9,707		111,667			(4,775)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUB8MPRO8K5P83	10/04/2023	09/23/2025	5,642	1,279,602	226.78	24,996			18,905		115,408			(3,186)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUB8MPRO8K5P83	10/04/2023	09/25/2025	5,580	1,271,674	227.91	22,598			17,106		108,682			(2,872)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMJWSFPUB8MPRO8K5P83	10/04/2023	09/26/2025	9,652	2,181,161	225.98	45,557			34,502		204,054			(5,782)				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 Quarter-end (b)
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2023	10/03/2025	11,393	2,569,484	225.53	55,826			42,409		245,277			(7,017)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2023	09/15/2025	7,240	1,665,202	230	24,544			18,495		128,297			(3,164)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2023	09/18/2025	12,637	2,898,567	229.37	45,241			34,138		230,546			(5,807)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2023	09/19/2025	15,220	3,471,132	228.06	60,729			45,846		294,534			(7,784)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/05/2026	4,456	1,609,427	361.19	55,966			47,083		88,981			(4,672)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/04/2024	504	180,259	357.72	4,263			2,209		10,251			(1,081)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/03/2025	3,085	1,107,351	358.92	33,135			25,207		62,810			(4,171)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/03/2025	3,314	1,209,019	364.87	27,635			21,023		53,611			(3,478)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	3,001	1,070,405	356.71	43,241			36,359		68,751			(3,620)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	3,479	1,243,442	357.43	49,052			41,245		78,004			(4,106)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	4,390	1,576,002	359.03	58,909			49,533		93,741			(4,932)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	8,811	3,173,934	360.22	113,928			95,796		181,319			(9,538)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	9,611	3,473,087	361.35	119,951			100,860		190,835			(10,042)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/02/2026	7,286	2,644,374	362.96	86,407			72,655		137,319			(7,234)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/06/2023	10/05/2026	2,793	997,326	357.06	39,858			33,532		63,360			(3,328)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/04/2024	1,873	511,420	272.98	9,590			4,969		24,623			(2,431)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/05/2026	9,992	2,725,913	272.8	81,365			68,451		144,773			(6,793)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	11,487	3,134,472	272.88	79,479			60,462		158,602			(10,004)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/05/2026	19,259	5,302,415	275.32	137,022			115,274		247,174			(11,439)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	3,544	972,621	274.44	22,130			16,835		44,825			(2,785)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	1,539	432,571	281.08	5,973			4,544		12,729			(752)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	08/28/2026	2,027	570,779	281.62	9,806			8,193		18,370			(848)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	12,590	3,432,105	272.6	103,500			87,028		184,030			(8,665)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	13,193	3,605,350	273.28	104,640			87,986		186,785			(8,760)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	27,859	7,666,124	275.18	199,498			167,747		359,798			(16,701)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	24,025	6,627,802	275.87	165,639			139,277		299,796			(13,867)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024	2,860	1,024,717	358.28	27,772			14,540		56,758			(7,001)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024	3,598	1,289,164	358.34	34,825			18,232		71,198			(8,779)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024	5,010	1,795,122	358.34	48,492			25,388		99,141			(12,224)				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 Quarter-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024	4,957	1,775,964	358.3	48,129			25,261		98,282			(12,099)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024	3,247	1,163,424	358.26	31,597			16,584		64,509			(7,943)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024	8,959	3,210,264	358.32	86,904			45,613		177,485			(21,846)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024	10,411	3,730,573	358.32	100,990			53,006		206,251			(25,387)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/09/2024	4,267	1,532,633	359.15	39,601			20,837		81,364			(9,928)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/09/2024	5,121	1,839,267	359.18	47,418			24,950		97,497			(11,887)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/09/2024	2,718	976,406	359.18	25,173			13,245		51,758			(6,311)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/09/2024	6,176	2,218,440	359.19	57,192			30,093		117,538			(14,337)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/09/2024	6,256	2,247,172	359.19	57,933			30,482		119,060			(14,523)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/04/2024	3,719	1,327,593	357.02	38,487			19,996		78,028			(9,783)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/04/2024	13,208	4,724,273	357.68	131,949			68,554		269,176			(33,540)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/04/2024	3,360	1,199,195	356.9	35,012			18,190		70,875			(8,900)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/04/2024	6,820	2,430,870	356.42	72,840			37,844		146,878			(18,515)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/04/2024	16,929	6,037,897	356.66	178,601			92,793		360,831			(45,399)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/07/2024	2,753	986,274	358.3	26,701			13,979		54,576			(6,731)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/02/2026	18,756	6,864,935	366.01	234,088			197,013		572,572			(19,615)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/05/2026	5,263	1,917,829	364.42	69,293			58,349		166,735			(5,790)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/05/2026	6,348	2,325,675	366.39	78,310			65,941		192,123			(6,544)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/06/2026	5,146	1,869,261	363.23	70,455			59,337		167,521			(5,882)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/06/2026	6,905	2,536,846	367.39	82,408			69,404		204,128			(6,880)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/04/2024	512	185,983	363.12	4,675			2,429		16,627			(1,188)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/03/2025	2,765	1,002,760	362.62	33,482			25,506		90,453			(4,220)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/07/2025	2,112	784,803	371.52	17,693			13,501		54,216			(2,218)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	10/09/2023	10/02/2026	4,425	1,601,166	361.82	63,310			53,283		148,622			(5,305)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB86K528	10/09/2023	10/04/2024	5,709	576,816	101.03	10,882			5,654		36,305			(2,766)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB86K528	10/09/2023	10/03/2025	21,309	2,146,287	100.72	54,616			41,605		134,588			(6,884)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB86K528	10/09/2023	10/03/2025	9,535	970,611	101.79	20,473			15,595		52,522			(2,580)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP21HZNB86K528	10/09/2023	10/06/2025	5,636	568,156	100.81	14,253			10,872		35,202			(1,789)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 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			140,819		361,122			(14,020)				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			362,363		946,092			(36,078)				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			85,992		228,501			(8,562)				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			80,847		206,062			(8,023)				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			126,641		328,827			(12,567)				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			58,141		148,619			(5,763)				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			134,828		351,230			(13,365)				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			123,742		215,013			(12,266)				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			112,465		194,769			(11,149)				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			33,193		57,608			(3,280)				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			43,422		75,206			(4,290)				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			43,210		74,657			(4,269)				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			28,425		48,947			(2,809)				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			55,038		94,765			(5,438)				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			3,714		15,089			(1,760)				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			51,675		115,849			(8,442)				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			21,724		49,009			(3,549)				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			76,565		161,203			(7,565)				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			23,560		61,502			(3,870)				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			153,367		325,173			(15,154)				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			21,087		54,935			(3,445)				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			5,127		13,568			(838)				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			131,664		273,987			(13,052)				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			153,051		322,572			(15,172)				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			96,617		200,795			(9,546)				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			107,754		225,657			(10,647)				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			13,942		66,013			(6,642)				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			10,311		50,438			(4,862)				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			50,710		143,039			(5,423)				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 Quarter-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		41,198		110,480			(4,390)				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		31,999		85,845			(3,406)				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		34,072		94,175			(3,622)				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		64,053		166,564			(6,793)				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		76,725		208,250			(8,137)				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		38,653		101,788			(4,085)				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		20,058		56,243			(2,120)				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		31,602		84,016			(3,336)				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		24,049		66,808			(2,533)				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		124,763		319,851			(13,125)				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		73,190		195,873			(7,700)				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		24,608		67,706			(2,589)				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		86,297		226,148			(9,047)				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		40,879		107,470			(4,281)				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		49,263		133,311			(5,147)				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		18,906		70,599			(3,547)				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		15,170		56,695			(2,817)				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		18,088		65,992			(3,332)				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		18,930		68,651			(3,438)				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		20,400		71,726			(3,669)				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		41,912		113,863			(4,498)				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		39,797		112,451			(4,266)				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		63,737		168,958			(6,816)				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		62,519		171,924			(6,685)				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		45,046		77,431			(4,601)				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		43,336		76,156			(4,421)				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		197,058		352,036			(20,081)				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		309,985		543,404			(31,589)				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		43,570		105,866			(7,596)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/11/2026	4,442	1,675,285	377.11	34,073			28,732		49,694			(2,928)				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			63,577		113,219			(6,457)				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			32,875		79,731			(5,698)				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			69,619		121,398			(7,071)				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			20,115		48,558			(3,487)				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			64,526		109,821			(6,553)				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			27,297		66,005			(4,723)				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			34,773		84,102			(5,993)				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			67,979		121,076			(6,896)				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			48,049		115,968			(8,266)				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			95,559		166,448			(9,694)				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			35,637		85,716			(6,130)				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			37,059		89,270			(6,339)				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			238,938		427,561			(24,541)				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			22,055		34,244			(2,851)				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			30,670		47,439			(3,942)				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			25,001		39,167			(3,200)				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			32,949		51,289			(4,176)				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			15,928		35,950			(4,353)				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			34,589		53,003			(4,384)				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			2,874		6,202			(724)				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			49,427		77,167			(6,230)				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			23,710		37,035			(3,127)				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			30,673		47,231			(3,850)				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			39,109		60,086			(4,882)				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			58,674		89,593			(7,738)				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			41,497		63,880			(5,449)				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			24,451		38,749			(3,206)				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			125,529		199,810			(16,389)				03

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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			27,992		43,128			(3,655)				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			46,018		71,476			(5,974)				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			292,746		513,995			(30,068)				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			84,560		151,151			(8,646)				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			83,673		146,843			(8,555)				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			72,102		124,190			(7,372)				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			50,474		90,199			(5,155)				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			9,576		60,765			(4,515)				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			48,361		156,272			(7,901)				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			10,894		35,991			(1,780)				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			64,977		164,127			(6,420)				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			192,095		490,146			(18,980)				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			72,281		186,087			(7,142)				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			213,362		554,986			(21,081)				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			5,690		42,623			(2,683)				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			40,315		151,016			(6,586)				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			7,748		30,445			(1,266)				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			47,160		135,503			(4,660)				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			66,333		194,220			(6,554)				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			41,068		122,021			(4,058)				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			188,877		756,876			(87,248)				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			644,872		3,171,264			(297,885)				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			213,458		591,611			(34,563)				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			2,563,087		7,834,514			(1,183,964)				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			2,378,482		7,924,867			(1,098,690)				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			90,194		303,760			(41,663)				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			301,617		1,060,715			(139,325)				03

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OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAVLU02	10/17/2023	10/15/2024	21,700,111	21,700,111	4,327.78	1,167,466		635,334		2,256,682			(293,479)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAVLU02	10/17/2023	10/15/2024	5,291,389	5,291,389	4,327.78	297,376		161,832		599,478			(74,755)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAVLU02	10/17/2023	10/15/2024	2,221,043	2,221,043	4,327.78	137,038		74,576		311,706			(34,449)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAVLU02	10/17/2023	10/15/2024	8,973,404	8,973,404	4,327.78	571,606		311,067		1,389,240			(143,691)				03
OCT 24 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAVLU02	10/17/2023	10/15/2024	9,673,052	9,673,052	4,327.78	452,699		246,358		795,367			(113,800)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	10,057	43,525,955	4,327.78	1,623,255		885,820		10,633,866			(409,186)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	14,265	61,735,738	4,327.78	2,797,792		1,526,773		15,082,715			(705,261)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	449	1,941,182	4,327.78	96,781		52,814		474,252			(24,396)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	1,569	6,789,335	4,327.78	358,262		195,506		1,658,709			(90,310)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	1,077	4,659,418	4,327.78	254,666		138,973		1,138,347			(64,196)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	1,505	6,513,655	4,327.78	370,957		202,434		1,591,357			(93,510)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	180	780,255	4,327.78	52,365		28,576		190,625			(13,200)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	933	4,038,208	4,327.78	274,692		149,901		986,578			(69,244)				03
OCT 24 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	1,797	8,555,440	4,760.56	318,347		173,724		1,199,503			(80,248)				03
OCT 24 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	580	2,510,026	4,327.78	110,492		60,296		613,227			(27,853)				03
OCT 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2025	147	697,898	4,760.56	59,209		45,834		136,428			(7,421)				03
OCT 24 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/18/2023	10/15/2024	2,918	14,520,700	4,976.95	282,306		154,056		1,427,250			(71,163)				03
MOZAIC2 Call	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		710,662		2,905,205			(328,275)				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		323,785		742,930			(52,428)				03
MOZAIC2 Call	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		81,312		152,416			(8,008)				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		34,647		65,014			(3,409)				03
MOZAIC2 Call	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		40,782		76,490			(4,012)				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		55,577		104,186			(5,450)				03
MOZAIC2 Call	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		124,410		232,905			(12,200)				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		7,065		32,241			(3,231)				03
MOZAIC2 Call	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		18,033		44,910			(2,946)				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		17,820		44,221			(2,896)				03
MOZAIC2 Call	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		17,686		43,808			(2,859)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			25,949		64,758			(4,187)				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			55,041		103,379			(5,421)				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			71,353		145,762			(6,997)				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			17,161		43,530			(2,804)				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			229,479		473,888			(22,503)				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			22,399		56,559			(3,620)				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			20,644		52,444			(3,331)				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			130,066		264,880			(12,851)				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			118,960		245,102			(11,754)				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			79,783		162,594			(7,849)				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			7,507		34,729			(3,540)				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			4,453		20,520			(2,047)				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			56,623		116,723			(5,571)				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			46,675		116,338			(7,626)				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			227,006		2,394,290			(104,861)				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			120,356		276,501			(12,075)				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			127,760		279,235			(12,776)				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			113,485		263,515			(11,348)				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			188,878		391,293			(18,805)				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			208,400		452,426			(20,749)				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			126,184		284,571			(12,563)				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			146,897		320,573			(14,578)				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			292,325		621,765			(28,883)				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			110,639		253,006			(10,932)				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			145,746		320,668			(14,354)				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			161,249		336,442			(15,812)				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			233,235		514,779			(22,871)				03

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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		45,173		243,767			(20,554)				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		108,198		294,544			(18,033)				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		161,264		444,135			(26,347)				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		71,511		202,684			(11,538)				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		220,118		458,450			(22,085)				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		248,991		558,298			(24,982)				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		472,113		2,296,953			(214,812)				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		25,164		78,313			(4,272)				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		44,291		127,111			(7,146)				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		151,081		775,723			(74,719)				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		200,712		1,082,871			(98,728)				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		184,789		955,003			(90,408)				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		337,552		1,732,972			(165,147)				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		117,544		596,255			(56,595)				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		113,772		564,073			(54,491)				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		147,772		710,704			(70,404)				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		209,147		997,905			(99,127)				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		137,162		645,113			(65,009)				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		181,188		856,661			(85,431)				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		372,520		1,764,001			(175,644)				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		129,718		605,527			(61,162)				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		154,419		753,815			(71,695)				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		151,888		730,280			(70,161)				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		121,453		561,222			(55,819)				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		153,714		705,394			(70,292)				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		230,135		1,056,086			(105,238)				03

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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		214,382		1,057,802			(97,544)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/15/2024	4,837	1,740,560	359.86	30,181		16,655		89,246			(7,693)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024	10,219	3,680,762	360.18	62,644		34,647		185,715			(15,923)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/16/2024	5,192	1,870,714	360.28	31,622		17,489		93,907			(8,038)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024	11,156	4,019,269	360.29	67,938		37,575		201,657			(17,269)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/17/2024	5,925	2,134,182	360.18	36,381		20,167		107,671			(9,222)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024	9,681	3,487,694	360.28	59,051		32,733		175,060			(14,968)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/17/2024	6,462	2,328,259	360.29	39,355		21,815		116,804			(9,976)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024	8,058	2,878,306	357.18	59,632		33,129		168,040			(15,074)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/18/2024	7,752	2,779,686	358.59	52,634		29,241		151,793			(13,305)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024	12,926	4,627,802	358.02	90,870		50,484		259,727			(22,970)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/10/2024	3,561	1,285,973	361.13	20,333		11,091		61,671			(5,257)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024	9,400	3,393,935	361.07	53,860		29,378		163,278			(13,924)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/10/2024	5,131	1,853,124	361.18	29,194		15,924		88,634			(7,547)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024	10,545	3,796,358	360.03	64,744		35,398		192,808			(16,690)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/11/2024	5,293	1,911,637	361.14	30,225		16,525		91,646			(7,792)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024	7,135	2,577,075	361.2	40,597		22,196		123,156			(10,465)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/11/2024	17,988	6,494,021	361.01	103,614		56,650		313,476			(26,711)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/14/2024	7,435	2,674,393	359.68	46,918		25,831		138,358			(11,993)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/14/2024	8,550	3,076,878	359.87	53,266		29,326		157,660			(13,616)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/15/2024	4,479	1,611,872	359.87	27,949		15,423		82,606			(7,124)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank		10/20/2023	10/15/2024	11,518	4,144,220	359.81	72,101		39,787		213,030			(18,379)				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		255,957		727,183			(25,099)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs		10/19/2023	10/18/2024	14,340	1,454,337	101.42	21,782		12,101		85,764			(5,506)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs		10/19/2023	10/16/2025	19,421	1,971,959	101.54	39,307		30,608		110,494			(4,947)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs		10/19/2023	10/17/2025	12,674	1,288,358	101.65	25,184		19,619		71,083			(3,165)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs		10/19/2023	10/13/2026	31,269	3,162,216	101.13	77,734		66,271		184,158			(6,520)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs		10/19/2023	10/13/2026	45,470	4,633,884	101.91	101,308		86,369		245,034			(8,497)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			297,485		826,402			(29,171)				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			7,953		73,211			(3,637)				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			37,411		166,160			(6,036)				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			30,373		99,262			(2,988)				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			59,266		203,061			(5,830)				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			154,728		505,959			(15,173)				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			164,754		566,628			(16,156)				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			19,964		59,634			(3,389)				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			42,122		130,189			(7,151)				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			9,289		29,198			(1,577)				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			11,745		35,534			(1,983)				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			5,089		16,027			(859)				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			18,000		38,267			(1,824)				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			19,765		41,568			(2,001)				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			11,561		24,220			(1,170)				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			174,436		370,306			(17,637)				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			254,603		539,300			(25,743)				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			55,354		116,478			(5,597)				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			14,030		29,280			(1,419)				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			8,812		27,531			(1,505)				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			95,741		202,420			(9,648)				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			119,032		252,347			(11,995)				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			12,192		38,190			(2,078)				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			42,713		89,882			(4,304)				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			10,609		33,678			(1,808)				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			82,618		174,530			(8,317)				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			10,161		31,437			(1,728)				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			53,557		113,438			(5,391)				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 Quarter-end (b)
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2025	2,711	1,015,696	374.71	11,520			8,881		27,891			(1,511)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/22/2026	5,850	2,196,357	375.47	39,134			33,280		70,179			(3,350)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2025	3,264	1,238,097	379.37	10,770			8,302		26,347			(1,412)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/23/2026	16,023	5,752,783	359.04	194,836			166,671		342,947			(16,221)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/23/2024	1,017	363,630	357.46	7,345			4,148		20,967			(1,841)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/20/2025	3,295	1,187,846	360.55	29,025			22,699		63,368			(3,643)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/23/2025	1,440	513,712	356.68	14,979			11,728		31,826			(1,872)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/16/2026	4,570	1,648,523	360.69	52,560			44,914		92,857			(4,404)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/19/2026	2,967	1,061,175	357.71	37,587			32,133		66,092			(3,141)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/19/2026	4,061	1,469,979	361.94	44,878			38,367		79,356			(3,750)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/20/2026	5,260	1,871,250	355.73	70,962			60,675		124,280			(5,924)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/20/2026	3,480	1,251,391	359.62	41,514			35,496		73,149			(3,466)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/24/2023	10/23/2026	3,604	1,279,760	355.12	49,587			42,419		86,668			(4,129)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/18/2024	3,886	1,060,423	272.89	18,770			10,486		51,441			(4,771)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/19/2026	14,459	3,988,581	275.85	95,986			82,060		181,143			(8,021)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/23/2024	3,308	905,827	273.82	14,719			8,312		41,067			(3,690)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/20/2026	7,516	2,049,846	272.74	59,144			50,571		109,367			(4,938)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/17/2025	3,658	1,005,902	274.95	21,033			16,430		45,045			(2,651)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/20/2026	4,259	1,172,486	275.3	29,164			24,937		54,838			(2,435)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/20/2025	3,645	1,014,393	278.31	16,533			12,930		36,581			(2,075)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/23/2026	23,095	6,283,106	272.05	188,672			161,398		346,946			(15,708)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/23/2026	31,539	8,661,024	274.61	224,614			192,144		420,113			(18,701)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/23/2025	5,213	1,418,222	272.06	36,475			28,559		75,412			(4,559)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/23/2025	756	210,877	279	3,267			2,558		7,260			(408)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/16/2026	7,841	2,149,155	274.1	57,248			48,919		106,940			(4,797)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/16/2026	8,255	2,283,760	276.65	52,301			44,691		99,265			(4,382)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/24/2023	10/19/2026	7,662	2,093,844	273.28	58,559			50,063		108,707			(4,893)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/18/2024	5,680	2,020,035	355.64	39,703			22,431		126,445			(10,206)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/21/2024	5,871	2,087,724	355.6	41,332			23,502		130,954			(10,536)				03

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OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/21/2024	5,315	1,890,598	355.72	37,151			21,125		117,963			(9,470)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/21/2024	10,357	3,684,406	355.74	72,292			41,107		229,683			(18,427)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/21/2024	7,334	2,609,011	355.74	51,192			29,109		162,644			(13,049)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/22/2024	5,392	1,917,175	355.55	38,122			21,723		120,523			(9,690)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/22/2024	5,485	1,951,250	355.75	38,339			21,847		121,588			(9,745)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/22/2024	6,490	2,308,864	355.75	45,366			25,851		143,872			(11,532)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/22/2024	10,242	3,643,495	355.75	71,590			40,794		227,037			(18,197)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/23/2024	5,146	1,826,917	355.03	37,616			21,480		117,484			(9,535)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/23/2024	5,623	1,996,213	355.03	41,102			23,470		128,371			(10,419)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/23/2024	9,983	3,545,077	355.11	72,677			41,501		227,186			(18,422)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/24/2024	7,358	2,616,839	355.63	51,950			29,727		163,892			(13,132)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/24/2024	7,976	2,837,384	355.73	55,993			32,041		176,923			(14,154)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/24/2024	12,388	4,407,067	355.75	86,841			49,692		274,556			(21,951)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/25/2024	5,510	1,954,532	354.74	41,103			23,569		127,236			(10,361)				03
OCT 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/26/2023	10/25/2024	4,309	781,050	181.28	18,656			10,697		36,521			(4,703)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/25/2024	7,867	2,792,156	354.93	57,978			33,245		180,287			(14,615)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/25/2024	6,384	2,265,972	354.94	47,051			26,979		146,249			(11,860)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/02/2025	6,086	1,122,065	184.36	22,945			22,945		44,885							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/07/2025	6,747	1,236,816	183.32	27,932			27,932		54,275							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/10/2025	6,025	1,109,301	184.12	23,377			23,377		45,473							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/13/2025	5,626	1,047,015	186.09	18,342			18,342		35,981							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/20/2025	5,801	1,056,757	182.18	26,741			26,741		51,214							03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	10/26/2023	10/24/2025	9,373	1,729,824	184.56	35,429			35,429		68,620							03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/23/2025	10,888	1,096,843	100.74	23,561			18,550		68,488			(2,961)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/24/2025	2,948	297,310	100.84	6,274			4,941		18,319			(788)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/19/2026	27,870	2,811,228	100.87	67,835			58,207		168,879			(5,689)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/19/2026	22,744	2,312,200	101.66	49,492			42,467		126,138			(4,151)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/20/2026	33,635	3,382,658	100.57	85,399			73,289		210,566			(7,156)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/20/2026	38,292	3,881,651	101.37	86,884			74,564		219,470			(7,280)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 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			94,773		271,533			(9,224)				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			264,219		776,286			(25,715)				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			5,681		47,160			(2,510)				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			21,351		94,297			(3,409)				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			4,643		19,748			(740)				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			29,215		97,271			(2,856)				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			37,955		131,859			(3,710)				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			48,351		157,094			(4,721)				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			66,020		213,406			(6,425)				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			167,016		567,368			(16,255)				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			8,301		60,399			(3,667)				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			13,617		84,058			(6,015)				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			15,543		89,318			(6,833)				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			17,089		101,016			(7,513)				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			26,540		81,927			(4,200)				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			82,433		185,975			(8,023)				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			167,151		381,469			(16,268)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/26/2026	3,839	1,391,759	353.32	51,760			44,542		99,751			(4,321)				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			135,636		307,497			(13,159)				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			78,092		176,038			(7,568)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	10/30/2023	10/08/2024	1,595	1,001,184	627.67	30,466			16,975		57,802			(8,130)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	10/30/2023	10/17/2024	1,574	995,130	632.23	31,574			17,952		67,163			(8,209)				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	10/30/2023	10/29/2024	2,035	1,254,017	616.37	59,062			34,426		113,659			(14,847)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/25/2024	23,264	6,339,637	272.51	109,876			63,355		316,107			(27,852)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/25/2024	13,375	3,660,265	273.66	56,497			32,576		167,937			(14,321)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/27/2026	13,757	3,769,014	273.97	97,990			84,338		189,097			(8,173)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/24/2025	10,837	2,953,204	272.51	70,465			55,651		153,076			(8,869)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/29/2025	4,781	1,317,780	275.64	25,175			19,919		56,686			(3,147)				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 Quarter-end (b)
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		171,054		380,049			(16,648)				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		284,933		645,012			(27,731)				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		108,603		241,321			(10,536)				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		145,556		329,505			(14,121)				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		101,248		222,713			(9,812)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/11/2025	288	1,409,856	4,901.63	65,795		51,239		231,339			(8,831)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/12/2025	237	1,157,782	4,887.63	55,480		43,223		193,119			(7,435)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/18/2025	254	1,233,982	4,858.58	63,221		49,377		213,490			(8,399)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/22/2025	273	1,272,127	4,654.52	93,393		73,061		273,180			(12,335)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/25/2025	254	1,176,329	4,627.21	90,683		71,026		259,937			(11,925)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/30/2025	212	972,635	4,597.01	79,222		62,173		222,092			(10,343)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/04/2026	262	1,238,121	4,716.83	125,817		107,600		297,182			(11,051)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/04/2026	246	1,230,958	5,007.56	85,961		73,515		229,049			(7,551)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/10/2026	238	1,187,719	5,000.92	84,379		72,232		223,138			(7,369)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/11/2026	249	1,185,821	4,758.32	115,307		98,724		275,715			(10,060)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/14/2026	364	1,807,890	4,961.96	135,826		116,348		352,727			(11,817)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/18/2026	260	1,243,690	4,782.32	118,119		101,245		284,233			(10,237)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/23/2026	260	1,243,472	4,775.24	119,810		102,775		286,621			(10,334)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/25/2026	259	1,187,812	4,578.37	144,975		124,402		322,280			(12,481)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/01/2023	09/30/2026	274	1,318,695	4,805.04	123,385		105,958		297,322			(10,573)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024	5,416	1,914,710	353.52	53,836		31,730		131,229			(13,685)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024	4,489	1,586,952	353.51	44,622		26,300		108,810			(11,342)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024	9,840	3,478,852	353.53	97,714		57,592		238,333			(24,838)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024	5,774	2,039,987	353.31	58,086		34,301		141,023			(14,724)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024	6,347	2,242,991	353.38	63,599		37,557		154,613			(16,121)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024	8,107	2,864,577	353.35	81,393		48,065		197,703			(20,632)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024	15,129	5,346,557	353.39	151,596		89,522		368,395			(38,427)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024	6,077	2,148,798	353.59	60,285		35,668		146,803			(15,239)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024	7,104	2,512,884	353.75	69,828		41,315		170,544			(17,651)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/31/2024	6,091	2,154,589	353.75	59,872			35,424		146,227			(15,134)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	11/01/2024	5,697	2,023,396	355.16	51,901			30,767		129,366			(13,083)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	11/01/2024	13,807	4,906,990	355.4	124,124			73,581		310,480			(31,289)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	11/01/2024	6,557	2,330,660	355.42	58,886			34,908		147,340			(14,844)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/25/2024	6,397	2,260,427	353.37	63,840			37,330		155,858			(16,411)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/25/2024	7,257	2,564,967	353.46	72,059			42,136		176,202			(18,524)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/25/2024	13,252	4,679,615	353.13	133,976			78,342		325,851			(34,440)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/28/2024	6,488	2,293,202	353.43	64,754			38,091		157,757			(16,506)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/28/2024	9,920	3,506,755	353.5	98,606			58,003		240,547			(25,135)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/29/2024	5,506	1,945,168	353.27	55,447			32,680		134,693			(14,094)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/02/2023	10/29/2024	3,683	1,302,180	353.52	36,614			21,580		89,248			(9,307)				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			39,816		116,725			(3,859)				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			73,002		205,879			(7,052)				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			73,653		216,836			(7,115)				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			19,643		125,161			(8,635)				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			31,027		206,150			(13,640)				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			21,583		137,252			(9,221)				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			30,369		111,082			(4,815)				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			32,254		114,667			(5,078)				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			114,382		325,184			(11,132)				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	17,487	6,400,928	366.03	207,767			179,539		534,173			(17,474)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/26/2026	4,651	1,678,248	360.85	65,624			56,733		159,663			(5,504)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/26/2026	14,172	5,173,150	365.03	174,346			150,725		443,156			(14,623)				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	3,833	1,382,098	360.59	54,552			47,168		132,329			(4,571)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/01/2023	10/25/2024	24,896	2,501,507	100.48	57,235			33,468		170,300			(14,713)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/01/2023	10/25/2024	32,387	3,268,493	100.92	67,624			39,543		208,304			(17,384)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/01/2023	10/30/2024	16,764	1,687,330	100.65	37,301			22,027		111,925			(9,455)				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 Quarter-end (b)
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/31/2024	14,524	1,462,562	100.7	31,996		18,931		96,247			(8,088)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/24/2025	13,677	1,374,665	100.51	38,049		30,259		88,457			(4,822)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/30/2025	16,991	1,713,214	100.83	45,026		35,884		105,652			(5,659)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/31/2025	9,885	993,309	100.49	27,647		22,042		64,044			(3,470)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/23/2026	64,217	6,458,899	100.58	195,090		168,585		401,437			(16,408)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/23/2026	108,388	10,992,739	101.42	294,491		254,482		617,555			(24,768)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/26/2026	36,612	3,667,464	100.17	117,343		101,445		239,103			(9,842)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/26/2026	77,703	7,848,753	101.01	223,162		192,927		463,482			(18,717)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/27/2026	41,709	4,184,242	100.32	131,133		113,383		268,076			(10,988)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/27/2026	15,350	1,552,677	101.15	43,288		37,428		90,148			(3,627)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/30/2026	71,368	7,165,349	100.4	222,240		192,241		454,639			(18,571)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2023	10/30/2026	98,766	10,001,007	101.26	274,667		237,591		572,782			(22,952)				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		106,919		262,549			(10,811)				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		31,564		107,000			(5,599)				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		43,815		113,745			(4,430)				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		39,245		128,366			(6,935)				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		33,550		111,180			(5,804)				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		32,999		109,327			(5,677)				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		30,104		101,150			(5,130)				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		6,144		20,694			(1,045)				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		111,302		269,921			(11,615)				03
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		73,810		187,467			(7,703)				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		110,156		272,402			(11,456)				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		59,907		156,263			(6,230)				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		60,269		150,568			(6,261)				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		42,307		111,608			(4,390)				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		165,552		420,055			(17,139)				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		42,446		110,915			(4,394)				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		57,473		147,459			(5,930)				03

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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		43,429		113,138			(4,471)				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		112,838		270,539			(11,590)				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		104,383		262,714			(10,721)				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		81,282		209,506			(8,311)				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		103,489		248,199			(10,546)				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		74,760		188,503			(7,618)				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		88,507		225,375			(8,989)				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		59,350		152,121			(6,021)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	25,031	9,047,338	361.44	309,388		266,744		495,033			(26,763)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	35,737	13,201,082	369.4	338,425		291,779		539,079			(29,274)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	7,522	2,823,578	375.36	57,621		49,679		90,726			(4,984)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	19,155	6,992,777	365.07	210,509		181,577		336,373			(18,158)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	7,339	2,738,793	373.19	60,913		52,541		96,348			(5,254)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	8,303	2,989,780	360.07	107,445		92,692		171,637			(9,259)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	20,015	7,360,171	367.73	201,152		173,532		320,787			(17,334)				03	
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/24/2025	7,746	2,879,945	371.78	45,471		35,860		92,206			(6,032)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	7,600	2,834,140	372.92	63,763		55,008		100,833			(5,495)				03	
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	20,868	7,670,352	367.56	150,252		118,585		300,754			(19,873)				03	
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/30/2026	7,843	2,849,896	363.35	91,297		78,773		145,928			(7,860)				03	
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	12,604	4,705,858	373.37	68,438		54,015		139,192			(9,052)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2026	6,905	2,486,661	360.12	89,214		76,987		142,524			(7,673)				03	
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/30/2025	11,304	4,180,147	369.81	73,473		58,077		147,754			(9,662)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2026	13,954	5,192,868	372.14	120,424		103,919		190,728			(10,358)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2025	10,009	3,721,676	371.83	59,054		46,697		119,295			(7,755)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	18,843	6,734,161	357.38	265,500		229,147		423,146			(22,814)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2025	7,913	2,897,026	366.13	61,243		48,447		121,467			(8,030)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	29,417	10,740,909	365.13	323,289		279,024		515,870			(27,780)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/03/2025	8,621	3,144,423	364.72	71,127		56,288		140,347			(9,313)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	17,109	6,307,174	368.65	166,811		143,971		265,599			(14,334)				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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	11/06/2023	09/23/2026	8,594	3,202,050	372.61	72,616			62,588		115,123			(6,293)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	11/06/2023	09/24/2026	11,197	4,182,598	373.54	91,481			78,860		144,828			(7,921)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/23/2026	27,288	7,492,281	274.56	214,536			185,561		364,368			(18,060)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/27/2026	11,774	3,227,015	274.09	95,054			82,263		160,910			(7,972)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/30/2024	9,276	2,531,276	272.87	52,436			31,051		123,110			(13,329)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	11/01/2024	12,559	3,431,845	273.25	68,768			40,879		162,393			(17,383)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/30/2026	46,322	12,616,723	272.37	409,286			354,364		686,214			(34,233)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	11/01/2024	8,507	2,335,877	274.57	41,261			24,528		100,125			(10,430)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/30/2026	77,551	21,331,885	275.07	594,977			515,136		1,011,160			(49,764)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/30/2025	9,996	2,719,693	272.07	77,945			62,205		144,645			(9,811)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	11/02/2026	11,104	3,038,710	273.66	91,873			79,578		155,000			(7,663)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed		Equity /																			
Edge Call	Annuit	N/A	Index	UBS AG	11/03/2023	10/31/2025	9,542	2,608,172	273.35	68,673			54,824		128,891			(8,631)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 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		27,843		108,947			(11,951)				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		98,136		370,315			(43,142)				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		78,568		342,057			(33,725)				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		103,356		461,876			(43,951)				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		145,076		373,311			(22,880)				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	1,008,889	4,445.82	124,494		99,664		269,330			(15,583)				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		327,401		684,723			(31,865)				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		208,188		465,116			(20,262)				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		206,655		432,709			(20,049)				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		546,942		1,109,661			(52,836)				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		388,301		853,950			(37,511)				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		437,347		922,305			(42,070)				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		170,917		396,029			(16,441)				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		55,033		225,898			(22,764)				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		43,452		178,360			(17,973)				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		14,085		58,794			(5,989)				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		12,510		52,227			(5,320)				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		14,282		59,680			(6,073)				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		14,560		60,521			(6,191)				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	5,228	1,871,615	358.01	42,241		25,321		105,224			(10,767)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/04/2024	2,993	1,074,238	358.9	23,047		13,892		57,919			(5,826)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	10/11/2024	4,059	1,203,002	296.36	25,208		14,480		51,137			(6,827)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/04/2024	3,235	1,161,207	358.98	24,810		14,955		62,367			(6,272)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	10/24/2024	3,755	1,114,615	296.82	22,944		13,543		46,097			(5,983)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/04/2024	2,866	1,028,697	358.96	21,980		13,249		55,303			(5,556)				03
NOV 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/07/2024	5,611	1,661,822	296.16	36,641		22,207		72,261			(9,186)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/04/2024	8,016	2,877,581	358.99	61,401		37,011		154,476			(15,521)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/05/2024	2,603	933,914	358.81	20,172			12,181		50,579			(5,085)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/05/2024	2,974	1,067,794	358.99	22,814			13,777		57,329			(5,751)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/05/2024	6,024	2,162,646	358.99	46,206			27,903		116,111			(11,648)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/05/2024	7,497	2,691,280	358.98	57,577			34,770		144,563			(14,514)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/06/2024	2,667	956,812	358.73	20,804			12,586		52,025			(5,230)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/06/2024	2,680	961,334	358.72	20,903			12,646		52,296			(5,255)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/06/2024	2,691	965,427	358.7	21,020			12,717		52,569			(5,284)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/06/2024	4,630	1,660,941	358.73	36,114			21,848		90,310			(9,079)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/06/2024	6,306	2,262,065	358.73	49,185			29,756		122,995			(12,364)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/07/2024	2,836	1,016,409	358.37	22,605			13,700		56,214			(5,667)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	11/08/2023	11/07/2024	3,757	1,346,546	358.39	29,907			18,126		74,402			(7,497)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/01/2024	22,260	2,250,291	101.09	45,122			27,048		139,488			(11,502)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/01/2024	42,688	4,339,616	101.66	75,941			45,522		245,425			(19,358)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/06/2024	30,873	3,145,016	101.87	52,576			31,807		171,634			(13,217)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/31/2025	14,600	1,475,792	101.08	37,362			29,952		88,012			(4,716)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/31/2025	14,198	1,444,399	101.73	32,670			26,191		78,766			(4,123)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/06/2025	7,746	790,138	102.01	17,056			13,701		41,406			(2,135)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/23/2026	20,247	2,035,473	100.53	62,322			54,054		127,257			(5,261)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/23/2026	39,468	3,999,696	101.34	109,090			94,619		226,910			(9,209)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/30/2026	29,109	2,934,496	100.81	86,483			75,085		177,414			(7,253)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/30/2026	28,828	2,910,492	100.96	83,976			72,909		172,839			(7,043)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	10/30/2026	29,988	3,049,730	101.7	79,077			68,655		165,471			(6,632)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/02/2026	117,670	11,932,945	101.41	323,005			280,551		671,082			(27,016)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/02/2026	121,065	12,378,940	102.25	296,368			257,415		626,832			(24,788)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/06/2026	54,097	5,497,299	101.62	144,492			125,570		301,183			(12,041)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/07/2023	11/06/2026	71,428	7,318,543	102.46	169,999			147,738		360,695			(14,167)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BX4P4ROTDBPU41	11/07/2023	11/06/2024	2,808	1,028,666	366.3	21,108			12,770		82,615			(5,306)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BX4P4ROTDBPU41	11/07/2023	11/06/2024	1,305	479,873	367.71	9,010			5,451		36,691			(2,265)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	10/31/2025	3,428	1,247,522	363.97	38,940		31,216		108,391			(4,915)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/06/2025	1,979	741,894	374.8	14,158		11,373		46,246			(1,772)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	10/23/2026	3,106	1,123,174	361.57	44,430		38,536		104,951			(3,751)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	10/23/2026	6,900	2,523,458	365.71	86,185		74,752		212,343			(7,275)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	10/30/2026	6,191	2,243,644	362.42	86,349		74,968		205,304			(7,242)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	10/30/2026	6,589	2,414,279	366.43	80,544		69,929		199,466			(6,755)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/02/2026	10,167	3,703,565	364.29	133,575		116,019		323,411			(11,172)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/02/2026	18,759	6,912,232	368.47	214,253		186,093		541,442			(17,920)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/06/2026	3,433	1,258,897	366.74	41,640		36,187		103,212			(3,470)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/01/2024	4,267	1,551,770	363.66	37,167		22,279		136,067			(9,474)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/06/2026	7,949	2,938,958	369.75	87,016		75,621		222,481			(7,251)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/07/2023	11/01/2024	3,547	1,298,870	366.18	26,676		15,991		104,732			(6,800)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/06/2024	4,671	1,679,914	359.62	34,802		21,230		87,474			(8,822)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/08/2024	4,307	1,549,917	359.88	31,698		19,405		79,679			(7,990)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/07/2025	4,162	1,500,769	360.63	41,324		33,344		80,063			(5,187)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/07/2025	1,172	433,855	370.3	7,569		6,107		15,238			(950)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/03/2026	2,810	1,014,517	361.02	35,295		30,745		56,661			(2,958)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/06/2026	20,194	7,237,496	358.39	275,655		240,217		441,586			(23,034)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	11/09/2023	11/06/2026	21,548	7,808,095	362.35	259,659		226,278		416,677			(21,698)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/01/2024	7,342	2,013,887	274.28	32,558		19,682		88,268			(8,369)				03
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		34,044		152,155			(14,146)				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		296,552		622,009			(28,527)				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		10,822		48,192			(4,476)				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		640,175		1,330,360			(61,387)				03
NOV 26 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		140,226		294,843			(13,446)				03
NOV 24 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		29,985		131,423			(12,347)				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		36,750		92,939			(5,756)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 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		74,375		190,447			(11,569)				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		8,255		21,813			(1,284)				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		23,415		48,603			(2,279)				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		25,362		52,294			(2,450)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/24/2025	11,293	2,518,177	222.99	81,421		65,481		268,122			(10,436)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/27/2025	9,681	2,151,626	222.26	73,283		58,996		236,132			(9,353)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/18/2024	4,564	1,031,204	225.94	20,721		12,225		98,984			(5,562)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	11/06/2024	4,850	1,082,531	223.21	28,760		17,593		117,733			(7,310)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/30/2025	7,442	1,654,021	222.26	56,335		45,398		181,454			(7,160)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/31/2025	10,403	2,329,029	223.89	70,633		56,940		238,637			(8,965)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	11/07/2025	12,695	2,895,929	228.12	63,982		51,698		244,991			(8,042)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/06/2025	7,153	1,608,550	224.89	44,918		35,896		158,006			(5,907)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/10/2025	8,864	2,012,487	227.03	47,779		38,237		179,301			(6,247)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/13/2025	4,698	1,068,993	227.53	24,431		19,573		93,040			(3,181)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/16/2025	4,890	1,112,950	227.62	25,279		20,273		96,431			(3,277)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/17/2025	8,557	1,930,470	225.6	51,342		41,191		183,617			(6,646)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/17/2025	4,428	1,005,315	227.04	23,911		19,183		89,517			(3,095)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	11/08/2023	10/23/2025	10,228	2,283,792	223.29	72,209		58,052		240,134			(9,268)				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		199,123		496,096			(19,825)				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		68,272		180,371			(6,797)				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		79,924		201,422			(7,931)				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		52,470		133,832			(5,201)				03
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		55,436		147,837			(5,489)				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		47,376		124,064			(4,686)				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		4,160		23,357			(1,982)				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		117,659		294,659			(11,625)				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		27,640		95,463			(4,666)				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		48,222		163,164			(8,081)				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		46,424		144,737			(7,681)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	10/09/2025	7,571	2,404,933	317.67	51,166		40,933		134,028			(6,699)				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		65,827		169,505			(6,656)				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		66,926		184,986			(6,767)				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		85,238		214,047			(8,590)				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		52,870		143,848			(5,328)				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		109,973		294,568			(11,070)				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		32,260		89,502			(3,244)				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		69,524		171,649			(6,975)				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		147,463		385,974			(14,795)				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		32,590		89,411			(3,270)				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		124,982		325,412			(12,498)				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		85,861		217,126			(8,577)				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		68,027		179,377			(6,788)				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		63,738		166,577			(6,353)				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		66,994		162,372			(10,547)				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		186,839		766,074			(85,012)				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		193,647		779,199			(86,807)				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		248,254		1,007,826			(110,741)				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		211,301		854,267			(93,797)				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		441,560		1,789,485			(195,058)				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		326,541		1,244,829			(143,552)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/25/2024	1,879	7,779,182	4,139.14	1,017,650		608,825		2,328,466			(267,648)				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		257,498		946,454			(111,583)				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		259,344		971,561			(111,322)				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		391,120		1,501,497			(167,098)				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		322,779		1,253,276			(137,901)				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		219,070		915,694			(93,156)				03

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NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/01/2024	1,204	5,067,788	4,210.07	597,628		362,301		1,417,090			(154,063)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/01/2024	1,031	4,464,703	4,332.14	424,597		257,404		1,097,544			(109,457)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/04/2024	416	1,794,616	4,309.32	178,607		108,870		453,248			(45,655)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/05/2024	595	2,589,199	4,354.23	237,362		144,944		623,198			(60,504)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/06/2024	655	2,853,299	4,359.31	259,763		158,905		683,410			(66,029)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/07/2024	1,042	4,530,609	4,349.12	423,026		259,236		1,097,748			(107,229)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/08/2024	741	3,234,639	4,362.35	294,112		180,552		772,971			(74,345)				03	
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/10/2023	11/08/2024	2,514	10,970,233	4,363.24	996,720		611,875		2,618,951			(251,949)				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		44,082		115,788			(7,202)				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		2,674		7,195			(437)				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		118,974		226,593			(11,807)				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		175,670		336,471			(17,433)				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		192,989		367,967			(19,131)				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		148,947		284,922			(14,765)				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		59,017		112,634			(5,844)				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		56,566		107,843			(5,595)				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		120,584		229,762			(11,927)				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		253,184		483,067			(25,016)				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		318,136		607,376			(31,434)				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		55,100		104,549			(5,444)				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		439		2,109			(208)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/06/2025	6,769	2,463,896	364.01	54,692		43,769		113,521			(7,203)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/13/2023	10/08/2025	8,625	3,162,532	366.65	61,845		49,529		129,836			(8,121)				03	
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	2,809	1,005,552	357.98	27,500		16,976		56,650			(6,990)				03	
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	9,266	3,319,046	358.18	89,792		55,430		185,238			(22,824)				03	
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	4,471	1,599,320	357.68	44,490		27,465		91,370			(11,309)				03	
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	4,291	1,537,029	358.18	41,582		25,669		85,783			(10,570)				03	
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/11/2024	2,673	955,302	357.38	27,105		16,819		55,366			(6,833)				03	

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NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/11/2024	2,966	1,060,273	357.46	29,958			18,589		61,224			(7,552)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/11/2024	2,940	1,051,034	357.44	29,728			18,446		60,747			(7,494)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/11/2024	7,736	2,765,185	357.46	78,130			48,480		159,673			(19,695)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	2,847	1,017,560	357.43	28,839			17,925		58,844			(7,250)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	3,254	1,163,243	357.46	32,900			20,449		67,176			(8,270)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	3,041	1,087,156	357.47	30,747			19,111		62,753			(7,729)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	10,837	3,873,802	357.47	109,559			68,096		223,604			(27,541)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	4,438	1,586,466	357.47	44,869			27,888		91,574			(11,279)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/12/2024	4,859	1,736,936	357.47	49,124			30,533		100,259			(12,349)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/13/2024	2,482	886,974	357.41	25,189			15,682		51,343			(6,315)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/13/2024	5,573	1,992,800	357.61	55,948			34,833		114,299			(14,026)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/13/2024	4,011	1,434,410	357.62	40,230			25,047		82,234			(10,085)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/13/2024	7,264	2,597,679	357.61	72,931			45,406		148,992			(18,283)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/13/2024	6,526	2,333,782	357.62	65,454			40,751		133,794			(16,409)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	2,588	924,772	357.27	26,324			16,251		53,841			(6,691)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	2,793	998,787	357.61	27,902			17,224		57,247			(7,092)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	5,255	1,878,429	357.48	52,862			32,632		108,313			(13,437)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	11/14/2023	11/08/2024	8,128	2,907,857	357.74	80,634			49,777		165,665			(20,496)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/10/2026	8,513	3,075,887	361.33	115,517			101,091		170,151			(9,653)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/13/2026	10,470	3,764,156	359.52	150,348			131,624		221,404			(12,529)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/13/2026	16,927	6,142,505	362.89	219,031			191,752		322,061			(18,253)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/08/2024	10,015	3,592,763	358.75	90,833			56,230		195,158			(23,154)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/13/2024	3,296	1,181,006	358.28	30,854			19,262		65,655			(7,756)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/14/2024	2,562	927,894	362.16	19,241			12,033		42,501			(4,824)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/12/2025	3,737	1,363,551	364.9	34,715			28,212		61,106			(4,351)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/14/2025	1,536	553,681	360.42	17,190			13,979		29,823			(2,149)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	10/23/2026	1,053	377,050	358.11	15,667			13,678		23,182			(1,331)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/09/2026	2,987	1,071,074	358.63	43,992			38,493		64,869			(3,679)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/09/2026	9,253	3,342,323	361.21	126,028			110,274		185,623			(10,541)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2023	11/10/2026	4,583	1,638,430	357.49	69,893			61,164		103,018			(5,840)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/13/2025	21,977	2,248,464	102.31	50,767			41,270		112,843			(6,355)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/02/2026	16,909	1,713,936	101.36	50,475			44,124		96,979			(4,249)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/06/2026	75,776	7,691,235	101.5	222,250			194,392		427,656			(18,640)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/06/2026	104,801	10,723,224	102.32	275,521			240,986		538,059			(23,108)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/09/2026	15,451	1,567,551	101.45	45,644			39,938		87,704			(3,818)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/09/2026	53,925	5,515,966	102.29	142,415			124,613		277,883			(11,912)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/10/2026	40,978	4,167,066	101.69	117,320			102,669		226,352			(9,804)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/10/2026	54,619	5,599,001	102.51	140,043			122,554		274,233			(11,702)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/13/2026	42,978	4,372,972	101.75	122,142			106,931		235,717			(10,179)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/13/2026	76,259	7,824,151	102.6	193,316			169,240		378,737			(16,110)				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			59,902		159,260			(5,726)				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			74,526		190,991			(7,116)				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			105,918		282,161			(10,114)				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			33,370		85,756			(3,176)				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			156,110		415,008			(14,860)				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			27,783		149,442			(11,440)				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			21,471		121,118			(8,841)				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			14,336		78,272			(5,772)				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			29,526		94,009			(4,593)				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			16,246		57,853			(2,527)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/14/2023	11/13/2025	2,025	760,209	375.36	15,989			12,998		46,571			(2,001)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/14/2023	11/06/2026	10,794	3,942,316	365.22	150,256			131,422		336,172			(12,602)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/14/2023	11/06/2026	18,420	6,807,564	369.58	222,210			194,357		517,700			(18,637)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/07/2024	15,307	1,555,303	101.61	31,379			19,391		88,606			(8,021)				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	2,605	958,124	367.83	33,343			29,175		76,369			(2,789)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	11/14/2023	11/08/2024	57,639	5,867,105	101.79	113,607			70,328		324,358			(28,959)				03

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NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/13/2024	15,678	1,600,832	102.11	28,878			18,029		83,776			(7,259)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/07/2025	12,544	1,271,730	101.38	33,606			27,267		72,784			(4,242)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/07/2025	11,160	1,140,225	102.17	26,315			21,352		58,395			(3,321)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/13/2024	8,660	2,372,936	274.02	48,273			30,137		106,285			(12,135)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/09/2026	33,937	9,307,641	274.26	285,932			250,191		460,835			(23,915)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/14/2024	5,625	1,553,045	276.12	25,874			16,180		59,002			(6,486)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/10/2026	35,932	9,879,753	274.96	291,989			255,524		471,836			(24,399)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/07/2025	6,684	1,828,227	273.52	50,495			40,970		89,544			(6,373)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/13/2026	86,953	23,965,856	275.62	683,368			598,260		1,105,925			(56,947)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/12/2025	4,383	1,227,981	280.16	21,258			17,276		39,293			(2,665)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/13/2025	6,582	1,812,214	275.34	44,407			36,100		79,652			(5,559)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/14/2025	2,238	616,428	275.48	14,972			12,175		26,867			(1,871)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	10/23/2026	1,602	438,998	274.05	13,567			11,844		21,920			(1,153)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/06/2026	6,028	1,655,853	274.68	49,644			43,422		80,180			(4,164)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/08/2024	30,387	8,328,795	274.09	167,400			103,629		370,731			(42,671)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/16/2023	11/15/2024	128,044	40,106,004	313.22	928,974			586,720		2,488,253			(234,173)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/16/2023	11/14/2025	17,341	5,431,573	313.22	175,185			143,048		368,973			(21,989)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	118,817,898	118,817,898	4,502.88	4,289,326			2,709,048		8,079,124			(1,081,243)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	91,591,456	91,591,456	4,502.88	3,837,682			2,423,799		7,821,721			(967,394)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	4,508,605	4,508,605	4,502.88	191,616			121,020		394,256			(48,302)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	11,288,073	11,288,073	4,502.88	503,448			317,967		1,075,618			(126,908)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	21,391,126	21,391,126	4,502.88	964,740			609,309		2,078,288			(243,189)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	6,415,088	6,415,088	4,502.88	299,585			189,211		668,646			(75,519)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	2,691,265	2,691,265	4,502.88	134,832			85,157		329,346			(33,988)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	9,114,529	9,114,529	4,502.88	466,664			294,735		1,190,458			(117,635)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	11/16/2023	11/15/2024	6,861,790	6,861,790	4,502.88	273,785			172,917		542,573			(69,015)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/16/2023	11/15/2024	170,714	61,632,713	361.03	1,420,337			897,055		2,994,355			(358,035)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/16/2023	11/14/2025	18,695	6,749,376	361.03	209,568			171,124		354,864			(26,304)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA Wells Fargo Securities LLC	11/16/2023 11/17/2023	11/15/2024 11/15/2024	84,919 9,633	24,138,149 43,377,864	284.25 4,502.88	584,431 1,607,904 .....	..... .....	..... .....	375,430 1,018,339 .....	..... .....	932,377 8,873,754 .....	..... .....	..... .....	(149,843) (406,442) .....	..... .....	..... .....	..... .....	03 03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	13,265 495	59,731,559 2,228,836	4,502.88 4,502.88	2,670,415 109,089 .....	..... .....	..... .....	1,691,263 69,089 .....	..... .....	12,219,209 455,950 .....	..... .....	..... .....	(675,022) (27,575) .....	..... .....	..... .....	..... .....	03 03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	1,425 1,220	6,415,118 5,493,784	4,502.88 4,502.88	331,136 293,010 .....	..... .....	..... .....	209,719 185,573 .....	..... .....	1,312,333 1,123,856 .....	..... .....	..... .....	(83,704) (74,066) .....	..... .....	..... .....	..... .....	03 03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	2,022 239	9,104,913 1,077,404	4,502.88 4,502.88	504,433 69,439 .....	..... .....	..... .....	319,474 43,978 .....	..... .....	1,862,581 220,403 .....	..... .....	..... .....	(127,510) (17,553) .....	..... .....	..... .....	..... .....	03 03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	945 1,691	4,254,861 8,374,919	4,502.88 4,953.17	277,580 240,468 .....	..... .....	..... .....	175,800 152,297 .....	..... .....	870,412 913,381 .....	..... .....	..... .....	(70,166) (60,785) .....	..... .....	..... .....	..... .....	03 03
NOV 24 IUL Call NOV 24 IUL Call Spread	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	458 718	2,062,949 3,558,555	4,502.88 4,953.17	89,704 257,151 .....	..... .....	..... .....	56,812 210,267 .....	..... .....	422,015 578,897 .....	..... .....	..... .....	(22,675) (32,322) .....	..... .....	..... .....	..... .....	03 03
NOV 25 IUL Call NOV 24 Global H-Factor Index	VAGLB: Index Universal Life VAGLB: Index Universal Life	N/A N/A	Equity / Index Equity / Index	Wells Fargo Securities LLC Wells Fargo Securities LLC	11/17/2023 11/17/2023	11/15/2024 11/15/2024	2,862 148,173	14,817,838 34,139,110	5,178.31 230.4	203,368 640,108 .....	..... .....	..... .....	128,800 405,402 .....	..... .....	1,067,033 2,576,247 .....	..... .....	..... .....	(51,407) (161,805) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	BNP Paribas JPMorgan Chase Bank NA	11/16/2023 11/20/2023	11/15/2024 10/13/2026	148,173 8,135	34,139,110 2,924,987	230.4 359.57	640,108 119,173 .....	..... .....	..... .....	405,402 104,389 .....	..... .....	2,576,247 171,111 .....	..... .....	..... .....	(161,805) (10,270) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/13/2026 10/13/2026	14,271 6,350	5,241,431 2,361,527	367.27 371.87	163,978 62,552 .....	..... .....	..... .....	143,636 54,792 .....	..... .....	233,217 88,028 .....	..... .....	..... .....	(14,131) (5,390) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/13/2026 10/14/2026	6,350 7,346	2,361,527 2,683,567	371.87 365.3	62,552 89,991 .....	..... .....	..... .....	54,792 78,838 .....	..... .....	88,028 128,432 .....	..... .....	..... .....	(5,390) (7,748) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/15/2026 10/15/2026	12,804 1,205	4,755,714 436,370	371.42 362.04	128,169 9,257 .....	..... .....	..... .....	112,300 5,571 .....	..... .....	180,530 19,965 .....	..... .....	..... .....	(11,024) (2,560) .....	..... .....	..... .....	..... .....	03 03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/16/2024 10/16/2026	1,205 11,396	436,370 4,100,437	362.04 359.82	9,257 165,809 .....	..... .....	..... .....	5,571 145,298 .....	..... .....	19,965 237,907 .....	..... .....	..... .....	(2,560) (14,248) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/16/2026 10/16/2026	11,396 15,788	4,100,437 5,792,654	359.82 366.9	165,809 183,773 .....	..... .....	..... .....	145,298 161,040 .....	..... .....	237,907 261,456 .....	..... .....	..... .....	(14,248) (15,792) .....	..... .....	..... .....	..... .....	03 03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/13/2025 10/13/2025	4,266 16,704	1,565,256 6,149,960	366.91 368.17	37,072 186,585 .....	..... .....	..... .....	30,044 163,504 .....	..... .....	63,625 264,693 .....	..... .....	..... .....	(4,882) (16,033) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/16/2026 10/14/2025	16,704 3,665	6,149,960 1,361,154	368.17 371.43	186,585 25,982 .....	..... .....	..... .....	163,504 21,064 .....	..... .....	264,693 44,793 .....	..... .....	..... .....	(16,033) (3,417) .....	..... .....	..... .....	..... .....	03 03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/14/2025 10/16/2026	3,665 3,118	1,361,154 1,160,629	371.43 372.29	25,982 30,334 .....	..... .....	..... .....	21,064 26,581 .....	..... .....	44,793 42,581 .....	..... .....	..... .....	(3,417) (2,607) .....	..... .....	..... .....	..... .....	03 03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/16/2026 10/15/2025	3,118 3,389	1,160,629 1,252,889	372.29 369.66	30,334 26,098 .....	..... .....	..... .....	26,581 21,164 .....	..... .....	42,581 44,901 .....	..... .....	..... .....	(2,607) (3,427) .....	..... .....	..... .....	..... .....	03 03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A N/A	Equity / Index Equity / Index	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	11/20/2023 11/20/2023	10/16/2026 10/16/2026	3,389 4,490	1,252,889 1,683,383	369.66 374.95	26,098 39,823			21,164 34,897		44,901 55,461			(3,427) (3,422)				03 03

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OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/16/2025	5,220	1,909,052	365.69	47,976			38,920		81,992			(6,291)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/16/2025	4,559	1,698,651	372.57	30,684			24,892		52,900			(4,023)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/17/2025	5,752	2,083,375	362.18	61,377			49,808		103,936			(8,036)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/17/2025	3,961	1,468,390	370.71	29,114			23,626		50,096			(3,812)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/12/2026	11,244	4,057,887	360.89	158,092			138,462		226,918			(13,636)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/12/2026	10,299	3,799,297	368.9	112,053			98,139		158,917			(9,665)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/20/2023	10/12/2026	3,602	1,346,472	373.83	33,137			29,022		46,380			(2,858)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/15/2024	12,137	4,400,914	362.59	100,013			63,874		197,078			(25,493)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/20/2024	8,597	3,123,471	363.31	68,434			44,047		134,794			(17,203)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/14/2025	13,271	4,824,699	363.56	142,527			117,027		228,847			(17,989)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/20/2025	4,121	1,514,148	367.41	37,873			31,153		60,982			(4,741)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/13/2026	5,801	2,093,915	360.98	85,269			75,131		117,251			(7,152)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/13/2026	7,197	2,626,512	364.95	93,704			82,563		128,045			(7,859)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/16/2026	5,327	1,926,540	361.67	76,759			67,658		105,433			(6,420)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/16/2026	7,589	2,774,848	365.65	96,757			85,285		132,018			(8,093)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/17/2026	12,494	4,523,139	362.02	178,292			157,172		244,614			(14,899)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/17/2026	7,892	2,887,821	365.93	99,830			88,005		136,037			(8,342)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/20/2026	8,859	3,209,677	362.3	125,446			110,627		171,964			(10,454)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/21/2023	11/20/2026	7,383	2,703,828	366.23	92,581			81,644		126,049			(7,715)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/15/2024	33,368	9,200,788	275.74	167,277			107,738		360,650			(43,001)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/20/2024	19,933	5,503,643	276.11	97,173			63,068		209,688			(24,632)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/14/2025	10,087	2,787,571	276.34	66,288			54,656		115,139			(8,401)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/17/2025	5,552	1,542,207	277.77	33,234			27,426		58,150			(4,195)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/20/2025	9,598	2,664,043	277.56	58,394			48,232		101,905			(7,340)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/13/2026	42,511	11,739,076	276.14	336,374			297,203		526,974			(28,290)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/16/2026	43,444	12,004,875	276.33	340,676			301,113		533,826			(28,573)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/17/2026	43,486	12,033,346	276.72	334,121			295,356		524,095			(27,997)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	11/21/2023	11/20/2026	35,642	9,862,211	276.7	274,446			242,692		430,143			(22,934)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LROWP2IHZNBB6K528	11/20/2023	11/13/2026	177,350	18,242,270	102.86	446,036			393,005		853,717			(37,410)				03

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NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/16/2026	29,906	3,044,998	101.82	86,547			76,286		162,733			(7,239)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/16/2026	44,969	4,616,943	102.67	116,154			102,382		221,522			(9,715)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/17/2026	55,564	5,672,518	102.09	155,190			136,807		293,081			(12,968)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/17/2026	48,190	4,959,725	102.92	120,331			106,077		230,355			(10,055)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/14/2024	20,198	2,064,795	102.23	37,588			23,967		105,783			(9,608)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/15/2024	33,830	3,454,741	102.12	64,616			41,267		180,398			(16,471)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/15/2024	21,198	2,173,624	102.54	36,757			23,475		105,369			(9,369)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/14/2025	9,859	1,006,936	102.13	24,175			19,850		51,865			(3,051)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/17/2025	7,053	724,341	102.7	15,770			12,961		34,338			(1,982)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	09/25/2026	1,518	155,805	102.62	3,887			3,403		7,519			(341)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/20/2023	11/13/2026	113,083	11,528,852	101.95	321,496			283,272		606,146			(26,964)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/16/2026	6,277	2,335,771	372.13	70,695			62,313		165,904			(5,913)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/17/2026	4,120	1,517,788	368.37	52,668			46,429		119,329			(4,401)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/17/2026	5,142	1,915,613	372.57	57,068			50,308		134,433			(4,769)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/15/2024	5,953	2,194,312	368.59	46,527			29,714		162,546			(11,860)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/15/2024	6,139	2,273,692	370.36	43,173			27,573		157,799			(11,005)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/14/2025	3,713	1,373,056	369.8	37,789			31,028		100,510			(4,770)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/19/2025	1,605	602,157	375.19	13,011			10,699		37,145			(1,631)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	09/25/2026	299	110,390	369.26	3,634			3,182		8,440			(319)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/13/2026	11,824	4,345,106	367.49	155,339			136,870		349,464			(13,028)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/20/2023	11/13/2026	6,200	2,301,873	371.25	71,869			63,324		167,408			(6,028)				03
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			127,266		339,135			(12,114)				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			38,832		99,371			(3,685)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/20/2024	3,740	1,354,316	362.13	31,003			20,122		62,249			(7,859)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/20/2024	8,820	3,194,873	362.24	72,675			47,168		146,000			(18,422)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/20/2024	4,622	1,674,372	362.27	37,992			24,658		76,395			(9,630)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/20/2024	9,141	3,311,389	362.25	75,232			48,827		151,245			(19,070)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2024	6,530	1,186,053	181.63	39,572			25,722		53,851			(10,003)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2024	7,387	2,681,507	362.98	58,361			37,935		117,859			(14,752)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2024	5,421	1,967,982	363.05	42,661			27,730		86,172			(10,784)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2024	12,315	4,470,761	363.04	97,041			63,076		195,867			(24,530)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2024	9,169	3,328,936	363.05	72,163			46,906		145,764			(18,241)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/14/2024	7,350	2,651,820	360.78	65,270			41,973		130,387			(16,826)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/14/2024	3,617	1,305,386	360.88	31,940			20,539		63,859			(8,234)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/14/2024	3,812	1,375,778	360.89	33,662			21,646		67,269			(8,678)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/14/2024	6,840	2,468,311	360.89	60,393			38,836		120,688			(15,569)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	5,414	1,956,926	361.46	46,343			29,848		92,961			(11,913)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	7,207	2,602,170	361.05	63,135			40,663		126,244			(16,230)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	15,472	5,592,681	361.48	132,282			85,199		265,398			(34,005)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	5,661	2,044,192	361.09	49,479			31,868		98,971			(12,719)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	16,308	5,892,385	361.32	140,738			90,645		281,939			(36,178)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	5,129	1,854,876	361.63	43,650			28,244		87,440			(11,126)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	10/30/2025	7,183	1,299,440	180.91	54,230			54,230		69,839							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	3,940	1,426,190	361.99	32,858			21,261		65,982			(8,376)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/06/2025	5,185	949,106	183.06	33,649			33,649		43,007							03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	11,183	4,048,268	361.99	93,269			60,351		187,293			(23,775)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/21/2025	11,427	2,120,339	185.55	61,936			61,936		78,016			(12,279)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	5,637	2,037,836	361.53	48,307			31,305		96,600			(12,279)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	5,615	2,032,550	361.98	46,886			30,384		94,122			(11,918)				03
NOV 24 JPMorgan MOZAIC2 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			52,504		162,644			(20,594)				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			514,313		898,405			(48,601)				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			257,962		450,395			(24,276)				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			33,434		107,993			(13,002)				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			69,867		226,879			(27,055)				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			57,145		117,461			(8,681)				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			11,794		24,995			(1,792)				03

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NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/24/2025	3,739	1,034,821	276.79	24,426		20,254		41,649			(3,062)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/26/2025	794	226,123	284.79	2,943		2,442		5,161			(368)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/19/2026	6,972	2,563,902	367.73	86,456		76,367		112,295			(7,464)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/20/2026	13,103	4,656,084	355.35	235,851		208,353		313,006			(20,344)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/20/2026	15,715	5,702,195	362.85	226,925		200,468		298,240			(19,574)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/20/2026	8,630	3,188,687	369.51	101,138		89,346		130,580			(8,724)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/21/2026	9,315	3,339,316	358.5	153,227		135,379		202,669			(13,204)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/21/2026	7,757	2,856,453	368.26	94,631		83,608		122,700			(8,155)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/22/2026	6,486	2,376,430	366.4	83,992		74,218		109,411			(7,231)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/23/2026	16,001	5,676,696	354.78	292,811		258,770		388,590			(25,185)				03
OCT 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/25/2024	5,446	1,949,941	358.06	60,721		38,089		109,297			(16,744)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/23/2026	15,045	5,448,940	362.18	221,911		196,113		291,847			(19,087)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/20/2025	10,342	3,747,589	362.38	121,824		100,108		185,588			(16,067)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/23/2026	9,079	3,310,236	364.6	124,384		109,923		162,750			(10,698)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/22/2025	9,329	3,417,363	366.3	93,667		77,018		143,183			(12,318)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/23/2026	6,616	2,443,270	369.32	78,064		68,988		100,847			(6,714)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/23/2025	8,712	3,147,544	361.29	107,244		88,210		163,052			(14,083)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/26/2026	10,681	3,769,849	352.96	205,817		181,957		273,208			(17,653)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/24/2025	7,051	2,528,780	358.62	96,322		79,251		145,590			(12,630)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/26/2026	11,394	4,107,235	360.47	177,178		156,638		233,464			(15,196)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/24/2025	7,589	2,750,673	362.46	89,245		73,428		135,868			(11,702)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/26/2026	10,516	3,834,673	364.66	143,961		127,272		188,272			(12,347)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/27/2026	13,054	4,672,780	357.95	218,529		193,219		288,993			(18,725)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/27/2025	7,578	2,742,251	361.85	91,472		75,330		139,007			(11,942)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/27/2026	12,618	4,624,611	366.5	163,281		144,370		212,410			(13,991)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/19/2026	8,185	2,920,230	356.77	141,440		124,934		187,544			(12,212)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	10/19/2026	7,346	2,677,420	364.49	100,856		89,086		132,080			(8,708)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	11/21/2025	3,716	1,348,690	362.91	43,630		36,197		65,824			(5,499)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/28/2023	11/21/2025	7,664	2,805,251	366.01	79,403		65,876		120,160			(10,008)				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 Quarter-end (b)
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2025	3,622	1,340,376	370.1	31,690		26,313		47,878			(3,978)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/26/2025	2,596	948,016	365.12	27,990		23,254		42,244			(3,504)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/20/2026	4,830	1,753,308	362.97	70,283		62,323		91,780			(5,889)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/20/2026	15,834	5,809,882	366.93	204,097		180,981		264,025			(17,102)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2026	7,453	2,697,312	361.91	112,093		99,444		146,569			(9,358)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2026	6,017	2,201,148	365.83	80,385		71,314		104,206			(6,711)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2026	4,810	1,744,876	362.73	70,665		62,713		92,209			(5,883)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2026	5,639	2,067,750	366.69	73,419		65,157		94,940			(6,113)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/21/2024	2,699	981,742	363.72	22,700		14,879		41,431			(5,786)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/22/2024	2,845	1,031,824	362.62	25,495		16,736		46,228			(6,481)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2024	4,381	1,597,108	364.53	35,445		23,434		64,580			(8,886)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/20/2024	42,350	4,338,356	102.44	76,866		50,308		214,117			(19,648)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/21/2024	23,950	2,452,976	102.42	43,733		28,665		121,458			(11,148)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/22/2024	45,945	4,706,597	102.44	83,574		54,860		232,201			(21,244)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/22/2024	13,625	1,400,249	102.77	22,945		15,061		65,067			(5,832)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/20/2025	10,304	1,055,109	102.4	24,647		20,442		52,267			(3,111)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/21/2025	24,655	2,520,442	102.23	60,650		50,318		127,967			(7,644)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/21/2025	7,912	814,202	102.91	17,398		14,434		37,404			(2,193)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	10/26/2026	6,681	672,563	100.67	22,688		20,058		41,360			(1,946)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/20/2026	128,303	13,115,083	102.22	358,221		317,649		666,448			(30,017)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/20/2026	244,822	25,233,807	103.07	609,362		540,346		1,149,013			(51,061)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/24/2026	55,328	5,658,905	102.28	153,368		136,061		285,402			(12,804)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	11/27/2023	11/24/2026	27,396	2,825,034	103.12	67,777		60,129		127,818			(5,658)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/29/2023	11/05/2024	1,380	859,969	623.13	37,638		24,420		49,740			(10,194)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/29/2023	11/13/2024	1,213	767,881	632.97	36,915		24,252		52,056			(9,765)				03
NOV 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024	2,460	1,584,219	644.07	62,516		41,910		92,076			(15,891)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE81BX4ROTDBPU41	11/28/2023	11/25/2026	3,127	1,152,294	368.47	41,388		36,756		90,377			(3,455)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE81BX4ROTDBPU41	11/28/2023	11/20/2024	2,889	1,062,925	367.98	24,606		16,150		80,500			(6,307)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 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		75,727		193,340			(7,119)				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		13,309		70,702			(5,198)				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		14,845		74,760			(5,773)				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		14,614		73,738			(5,659)				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		42,494		225,541			(16,455)				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		14,343		73,853			(5,438)				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		43,593		132,667			(6,623)				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		25,708		83,143			(3,873)				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		107,239		264,040			(10,134)				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		277,452		710,218			(26,218)				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		48,128		118,580			(4,529)				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		52,264		133,793			(4,918)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	9,103	2,829,628	310.83	129,304		114,717		224,240			(11,249)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	11,044	3,504,782	317.35	122,989		109,115		221,010			(10,700)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/16/2026	10,225	3,310,873	323.79	87,788		77,885		162,752			(7,637)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/19/2026	10,152	3,191,699	314.38	126,815		112,550		224,164			(11,001)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/20/2026	9,950	3,116,137	313.19	129,941		115,339		228,163			(11,262)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/22/2026	8,252	2,637,527	319.61	84,352		74,891		153,084			(7,297)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2026	13,264	4,116,064	310.31	192,423		170,860		332,237			(16,629)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2026	12,002	3,805,578	317.09	135,478		120,296		242,706			(11,708)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/26/2026	11,525	3,622,397	314.32	144,679		128,512		255,325			(12,468)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/26/2026	7,682	2,440,833	317.72	84,747		75,277		152,250			(7,303)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/27/2026	9,263	2,875,340	310.42	134,022		119,060		231,441			(11,538)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/27/2026	8,533	2,726,155	319.48	87,892		78,080		159,266			(7,567)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/28/2026	10,848	3,440,044	317.11	122,635		108,957		219,545			(10,548)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/30/2026	12,759	4,019,279	315.01	156,354		138,948		276,691			(13,423)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/01/2023	10/23/2024	9,775	3,037,543	310.74	91,063		57,795		211,441			(25,655)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 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		42,006		143,776			(18,031)				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		56,285		138,345			(9,098)				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		64,918		158,713			(10,382)				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		109,300		255,417			(17,268)				03
OCT 26 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		40,654		95,609			(6,412)				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		136,422		266,783			(13,479)				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		121,496		246,424			(12,005)				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		96,265		193,611			(9,470)				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		90,840		188,725			(8,937)				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		113,458		232,901			(11,138)				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		230,798		360,644			(21,585)				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		50,270		133,528			(18,903)				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		69,460		186,960			(26,119)				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		124,564		224,345			(18,705)				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		49,390		89,425			(7,417)				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		14,739		23,001			(1,393)				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		553,354		862,597			(51,913)				03
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		417,293		652,152			(39,148)				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		143,377		223,580			(13,409)				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		67,207		179,057			(25,483)				03
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		86,025		126,364			(8,319)				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		60,945		88,691			(5,894)				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		288,931		428,922			(27,912)				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		314,574		464,543			(30,389)				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		87,248		128,030			(8,428)				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		68,971		100,833			(6,663)				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		64,558		93,714			(6,236)				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		62,630		92,640			(6,031)				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		103,516		150,979			(9,968)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/01/2024	1,797	648,020	360.53	17,669			11,423		32,203			(4,858)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/02/2026	11,771	4,352,956	369.81	137,954			122,755		176,846			(11,821)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/28/2025	5,257	1,900,779	361.58	64,397			53,509		97,437			(8,468)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/02/2026	6,044	2,249,439	372.2	65,453			58,242		83,286			(5,608)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/29/2025	5,883	2,118,507	360.09	76,424			63,521		115,291			(10,035)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/30/2025	6,659	2,401,883	360.7	84,502			70,256		127,585			(11,080)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/31/2025	6,591	2,362,616	358.45	91,222			75,865		137,057			(11,944)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/31/2025	6,228	2,262,910	363.32	71,253			59,258		108,035			(9,330)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/31/2025	3,726	1,365,809	366.6	37,256			30,984		56,629			(4,878)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/28/2026	4,421	1,561,502	353.19	85,063			75,647		112,380			(7,323)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	10/28/2026	10,892	3,977,264	365.16	147,584			131,248		191,862			(12,706)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	12/01/2026	5,103	1,880,976	368.62	62,917			56,170		80,530			(5,248)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	12/01/2026	4,393	1,626,459	370.28	51,348			45,842		65,418			(4,283)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/27/2024	6,510	2,375,475	364.88	51,562			34,663		94,181			(13,143)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	11/29/2024	5,983	2,187,030	365.57	45,647			30,770		83,451			(11,571)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	12/02/2024	3,584	1,318,553	367.95	23,830			16,128		43,759			(5,991)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/04/2023	12/02/2025	4,457	1,648,228	369.8	39,846			33,434		59,892			(4,988)				03
NOV 26 JPMorgan MOZAIC2 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			86,639		125,753			(8,128)				03
NOV 26 JPMorgan MOZAIC2 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			53,880		77,944			(5,055)				03
NOV 26 JPMorgan MOZAIC2 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			158,337		227,391			(14,854)				03
NOV 26 JPMorgan MOZAIC2 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			55,577		80,381			(5,198)				03
NOV 26 JPMorgan MOZAIC2 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			80,988		116,152			(7,574)				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			45,837		191,913			(17,380)				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			22,209		95,399			(8,421)				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			31,941		134,648			(12,011)				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			15,436		66,831			(5,804)				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			42,636		108,406			(6,424)				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			22,071		56,323			(3,314)				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			31,744		82,603			(4,767)				03

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

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/20/2026	5,389	547,504	101.59	16,184		14,431		30,095			(1,364)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/24/2026	9,268	949,373	102.44	24,874		22,189		46,916			(2,088)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/27/2026	80,025	8,185,795	102.29	219,430		195,811		412,277			(18,370)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/27/2026	121,666	12,545,004	103.11	298,204		266,107		568,342			(24,965)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/30/2026	32,872	3,362,779	102.3	90,069		80,401		169,180			(7,519)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/01/2023	11/30/2026	107,338	11,070,845	103.14	262,334		234,175		499,714			(21,901)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/21/2024	659	2,975,339	4,516.85	273,490		182,847		601,773			(71,107)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/21/2024	984	4,465,847	4,538.14	394,602		263,819		880,425			(102,596)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/22/2024	811	3,692,658	4,553.44	317,325		212,454		715,250			(82,269)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/22/2024	1,638	7,458,483	4,552.38	642,640		430,257		1,446,541			(166,610)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/25/2024	766	3,465,916	4,523.75	316,232		212,608		697,837			(81,291)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/27/2024	1,096	4,983,628	4,545.24	439,411		296,232		978,946			(112,321)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/27/2024	1,104	5,017,001	4,542.41	444,900		299,933		988,872			(113,724)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/27/2024	798	3,635,276	4,554.57	315,091		212,421		706,064			(80,543)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/29/2024	862	3,914,784	4,543.99	346,843		234,458		771,548			(88,164)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/29/2024	1,350	6,151,888	4,556.65	532,362		359,865		1,194,037			(135,321)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/29/2024	813	3,708,518	4,559.56	319,166		215,749		717,256			(81,129)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/29/2024	961	4,408,470	4,585.66	360,763		243,868		825,767			(91,702)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	12/02/2024	412	1,868,939	4,537.36	168,019		114,030		372,315			(42,354)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	12/03/2024	594	2,710,976	4,563.01	232,653		158,101		524,063			(58,485)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	12/04/2024	1,241	5,661,485	4,563.8	485,918		330,639		1,094,295			(121,814)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	12/03/2025	101	466,945	4,604.07	59,302		49,840		109,424			(7,423)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/08/2024	560	2,453,003	4,384.12	279,652		183,392		572,206			(75,514)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/11/2024	817	3,578,232	4,378.81	412,692		271,891		841,740			(110,456)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/13/2024	986	4,339,777	4,402.2	482,318		318,724		996,050			(128,336)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/14/2024	629	2,789,383	4,433.01	295,283		195,421		618,531			(78,341)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/05/2023	11/14/2024	760	3,414,159	4,494.68	323,833		214,315		704,660			(85,915)				03

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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			313,946		1,036,698			(125,303)				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			386,846		1,278,591			(154,399)				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			430,501		1,427,670			(171,823)				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			144,850		466,764			(57,062)				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			218,552		707,696			(85,357)				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			48,054		122,918			(18,608)				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			58,764		150,621			(22,756)				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			39,630		101,526			(15,346)				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			43,110		109,324			(16,483)				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			107,911		273,843			(41,260)				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			56,427		142,778			(21,485)				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			41,866		106,004			(15,941)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	8,289	3,008,034	362.66	78,744			53,086		134,575			(20,128)				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			38,804		98,710			(14,713)				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			63,665		161,426			(24,140)				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			112,892		286,213			(42,805)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024	16,938	6,151,831	363.2	156,167			105,281		267,582			(39,919)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024	4,957	1,810,177	365.17	41,045			27,745		70,670			(10,433)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024	8,904	3,255,757	365.64	71,768			48,514		123,730			(18,243)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024	7,126	2,604,772	365.52	57,865			39,115		99,677			(14,709)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024	10,386	3,795,301	365.43	84,749			57,288		145,986			(21,542)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/02/2024	5,203	1,904,461	366.02	41,209			27,967		70,925			(10,388)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/02/2024	11,806	4,323,165	366.18	92,678			62,898		159,508			(23,362)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/03/2024	6,940	2,540,968	366.11	54,760			37,213		94,183			(13,766)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/03/2024	8,087	2,961,187	366.16	63,646			43,251		109,440			(15,999)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/03/2024	7,146	2,616,541	366.17	56,165			38,168		96,646			(14,119)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/04/2024	5,246	1,912,819	364.65	45,008			30,625		77,080			(11,283)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/04/2024	7,044	2,568,945	364.72	60,223			40,978		103,116			(15,097)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/04/2024	8,117	2,960,336	364.7	69,483			47,279		118,959			(17,419)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024	5,022	1,818,470	362.1	48,914			32,749		83,738			(12,682)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/30/2026	4,825	1,783,691	369.67	63,641			56,862		135,601			(5,318)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/30/2026	9,573	3,579,572	373.93	109,565			97,894		242,232			(9,156)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/01/2026	3,037	1,127,787	371.3	37,988			33,945		82,061			(3,171)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/01/2026	5,027	1,884,473	374.88	55,722			49,792		124,183			(4,652)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/27/2024	4,720	1,744,571	369.64	38,800			26,157		124,418			(9,918)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/27/2024	3,590	1,331,090	370.74	27,685			18,664		91,126			(7,077)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/27/2024	3,391	1,253,201	369.57	28,058			18,915		89,605			(7,172)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/02/2024	2,902	1,080,100	372.13	20,749			14,082		70,176			(5,230)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/01/2025	3,413	1,273,083	373	33,271			27,947		84,490			(4,176)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/02/2025	909	348,123	383.18	5,628			4,729		16,298			(705)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/25/2026	7,898	2,912,887	368.83	106,931			95,488		226,299			(8,977)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/25/2026	10,626	3,962,646	372.91	125,734			112,279		275,635			(10,555)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/23/2026	286	1,320,673	4,624.53	207,768			185,012		348,801			(18,007)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/28/2026	283	1,239,365	4,382.17	247,552			220,568		396,257			(21,353)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	11/05/2026	688	3,252,476	4,730.53	461,071			411,190		792,036			(39,471)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	11/05/2024	233	1,000,595	4,297.72	130,666			85,541		256,031			(35,707)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/03/2025	332	1,539,473	4,643.82	175,249			144,943		336,117			(23,982)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/08/2025	284	1,331,633	4,689.84	143,023			118,475		278,553			(19,426)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/13/2025	344	1,567,342	4,560.07	200,909			166,680		373,324			(27,085)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/17/2025	303	1,414,331	4,660.53	159,832			132,761		306,082			(21,421)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/24/2025	280	1,248,087	4,463.67	182,980			152,305		326,783			(24,273)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/30/2025	360	1,611,627	4,473.51	234,331			195,389		419,316			(30,815)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	11/05/2025	277	1,311,700	4,731.28	137,442			114,797		267,473			(17,919)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/02/2026	307	1,401,034	4,562.29	231,377			205,519		386,028			(20,462)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/09/2026	480	2,276,675	4,747.92	310,790			276,291		540,441			(27,299)				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 Quarter-end (b)
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/15/2026	330	1,560,734	4,736.1	217,048			193,094		375,075			(18,955)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/06/2023	10/19/2026	277	1,313,258	4,737.07	183,149			163,013		315,981			(15,934)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/13/2025	5,747	1,312,985	228.46	40,632			34,014		109,280			(5,237)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/20/2025	14,455	3,337,892	230.91	86,588			72,622		245,961			(11,051)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/21/2025	17,989	4,169,355	231.77	101,639			85,269		293,814			(12,954)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/24/2025	6,160	1,424,061	231.19	36,219			30,410		103,473			(4,597)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/28/2025	8,762	2,033,252	232.05	48,542			40,800		141,249			(6,127)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	12/01/2025	15,207	3,562,963	234.3	71,624			60,247		219,090			(9,003)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	12/04/2024	8,689	2,004,202	230.66	41,707			28,458		148,873			(10,484)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	12/04/2025	9,473	2,206,526	232.92	49,451			41,628		146,396			(6,190)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/15/2024	809	3,688,721	4,560.79	317,677			213,030		703,377			(85,025)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/20/2024	666	3,049,926	4,577.75	256,160			173,001		572,427			(67,567)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/27/2024	825	3,819,488	4,632.04	291,753			198,922		673,530			(75,425)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2024	725	3,351,144	4,623.99	263,773			181,482		601,234			(66,862)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/06/2024	375	1,726,368	4,608.81	140,348			96,805		316,150			(35,378)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/14/2025	854	3,929,923	4,600.06	507,483			426,747		915,334			(65,598)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/21/2025	703	3,341,860	4,754.66	352,484			296,959		671,806			(45,114)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2025	775	3,692,892	4,763.24	389,855			329,546		741,750			(49,001)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/05/2025	266	1,247,259	4,696.89	144,281			121,992		267,572			(18,110)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/06/2026	755	3,296,369	4,365.82	689,238			616,482		1,069,443			(59,115)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/10/2026	671	3,070,521	4,577.47	524,538			469,375		847,652			(44,820)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/13/2026	609	2,833,758	4,653.21	448,899			401,823		737,105			(38,249)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/17/2026	952	4,535,224	4,761.44	643,674			576,424		1,082,587			(54,640)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/20/2026	616	2,792,370	4,536.53	498,536			446,596		798,428			(42,202)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/24/2026	608	2,815,081	4,628.24	460,042			412,290		750,142			(38,799)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/27/2026	602	2,818,713	4,681.47	437,016			391,780		720,550			(36,755)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/30/2026	878	4,262,808	4,856.96	550,299			493,494		945,784			(46,154)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2026	1,229	5,614,006	4,568.69	978,027			877,440		1,572,920			(81,727)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2026	755	3,716,516	4,924.69	446,644			400,708		780,184			(37,323)				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 Quarter-end (b)
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/08/2024	733	3,289,905	4,489.56	319,584			212,097		679,650			(87,334)				03
NOV 24 NYSE Zebra2	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			14,807		41,235			(5,568)				03
Edge Call	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			23,787		44,017			(3,531)				03
DEC 25 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			10,571		29,604			(3,926)				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			15,979		29,730			(2,372)				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			40,195		110,804			(14,809)				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			118,316		189,727			(11,054)				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			109,701		176,404			(10,249)				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			29,830		82,042			(10,946)				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			41,882		115,810			(15,368)				03
Edge Call	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			377,239		604,142			(35,137)				03
DEC 26 NYSE Zebra2	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			428,622		688,719			(39,923)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/06/2024	10,213	2,839,239	278	49,023			33,814		92,697			(12,358)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/06/2024	3,549	989,872	278.9	15,652			10,796		29,817			(3,946)				03
Edge Call	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			21,062		39,130			(3,132)				03
DEC 25 NYSE Zebra2	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			18,844		35,230			(2,802)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	12/07/2023	12/04/2025	4,031	1,131,462	280.67	22,293			18,844		35,230			(2,802)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/06/2024	33,120	3,393,841	102.47	58,424			40,410		166,418			(14,768)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/05/2025	31,613	3,240,031	102.49	73,216			61,991		158,446			(9,203)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/01/2026	32,062	3,283,778	102.42	85,830			77,049		162,707			(7,199)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/01/2026	72,990	7,534,742	103.23	174,884			156,992		336,099			(14,668)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/04/2026	204,885	20,928,920	102.14	569,784			511,654		1,074,053			(47,657)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/04/2026	192,743	19,842,910	102.95	480,316			431,313		918,163			(40,173)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/04/2024	48,750	4,992,945	102.42	86,823			59,903		247,085			(22,070)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/07/2023	12/05/2024	34,368	3,516,578	102.32	62,722			43,329		177,054			(15,899)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/11/2023	12/10/2025	999	376,687	377.14	6,472			5,494		9,632			(809)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/11/2023	12/04/2026	16,858	6,155,090	365.11	231,969			208,494		299,574			(19,420)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/11/2023	12/04/2026	28,792	10,628,836	369.16	349,246			313,904		446,220			(29,238)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/11/2023	12/07/2026	4,542	1,657,800	364.97	62,820			56,480		81,150			(5,245)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/11/2023	12/07/2026	4,677	1,725,421	368.95	57,194			51,423		73,075			(4,775)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2026	5,533	2,028,973	366.71	72,592		65,273		93,330			(6,055)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2026	3,293	1,213,684	368.52	40,838		36,721		52,243			(3,406)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/04/2024	5,352	1,949,390	364.25	44,313		30,659		80,313			(11,295)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/05/2024	4,375	1,604,826	366.84	31,192		21,608		57,034			(7,929)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/05/2024	3,623	1,331,252	367.4	24,966		17,295		45,755			(6,346)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/06/2024	5,022	1,832,225	364.82	40,379		28,007		73,176			(10,235)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/06/2024	10,765	3,949,855	366.9	76,543		53,089		139,954			(19,402)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/09/2024	97	36,454	374.54	426		297		783			(107)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/05/2025	4,674	1,708,190	365.5	50,054		42,439		75,101			(6,300)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2025	3,434	1,257,223	366.07	35,992		30,539		54,005			(4,511)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2025	3,375	1,246,070	369.16	31,121		26,406		46,726			(3,901)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	4,122	1,529,611	371.1	46,371		41,554		59,186			(3,985)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	4,472	1,670,344	373.54	46,416		41,595		58,707			(3,989)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	4,491	1,604,166	357.23	77,373		69,358		101,709			(6,630)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	8,257	3,012,485	364.86	113,445		101,695		147,247			(9,721)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,879	1,430,586	368.78	47,094		42,216		60,548			(4,035)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,371	1,247,708	370.13	39,205		35,144		50,169			(3,359)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,679	1,368,741	372.08	40,134		35,977		51,029			(3,439)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	2,643	963,226	364.4	22,177		15,500		39,450			(5,575)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	4,253	1,550,531	364.54	35,388		24,733		63,016			(8,896)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	9,690	3,532,327	364.54	80,619		56,344		143,559			(20,266)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	4,090	1,490,890	364.52	34,070		23,811		60,659			(8,565)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	2,992	1,090,857	364.54	24,897		17,400		44,334			(6,259)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	2,611	951,769	364.59	21,693		15,179		38,590			(5,438)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	2,604	949,366	364.65	21,557		15,084		38,365			(5,404)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	3,194	1,164,594	364.65	26,444		18,504		47,063			(6,629)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	3,231	1,178,293	364.67	26,721		18,698		47,564			(6,699)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	6,561	2,392,505	364.66	54,259		37,966		96,631			(13,602)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024	3,281	972,638	296.46	16,732		11,320		41,560			(4,518)				03

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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			12,120		44,370			(4,837)				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			17,093		61,998			(6,619)				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			16,493		58,623			(6,202)				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			16,983		57,801			(6,232)				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			22,380		74,773			(8,082)				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			16,595		42,859			(6,089)				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			31,056		80,240			(11,396)				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			50,385		130,110			(18,488)				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			14,623		37,589			(5,344)				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			13,614		35,039			(4,975)				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			19,129		49,252			(6,991)				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			69,137		178,071			(25,267)				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			51,774		133,452			(18,921)				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			26,741		68,925			(9,773)				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			59,527		153,291			(21,755)				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			15,177		38,755			(5,481)				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			15,050		38,415			(5,435)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/09/2024	2,623	956,171	364.5	21,852			15,254		38,930			(5,508)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/12/2023	12/09/2024	16,433	5,990,442	364.54	136,557			95,325		243,363			(34,423)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/04/2026	6,001	2,218,681	369.71	70,573			63,229		90,532			(6,076)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/04/2026	5,494	2,050,876	373.31	57,410			51,435		72,711			(4,943)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/05/2026	3,190	1,166,883	365.81	42,457			38,043		55,060			(3,652)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/05/2026	4,262	1,580,961	370.92	48,206			43,194		61,583			(4,146)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2026	12,222	4,378,049	358.2	204,602			183,350		268,796			(17,582)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2026	22,407	8,193,905	365.68	299,586			268,467		388,545			(25,743)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2026	5,220	1,917,316	367.33	66,289			59,403		85,585			(5,696)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/08/2024	4,569	1,645,858	360.2	46,104			30,783		83,273			(12,675)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/04/2025	3,909	1,437,350	367.7	37,409			31,463		56,832			(4,919)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/06/2025	6,500	2,380,784	366.27	66,171			55,683		100,354			(8,677)				03

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SCHEDULE DB - PART A - SECTION 1

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

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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NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/07/2025	5,221	1,893,706	362.74	61,446			51,721		92,767			(8,045)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/07/2025	4,086	1,507,189	368.91	37,219			31,328		56,460			(4,873)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/03/2026	7,042	2,524,744	358.52	116,759			104,596		153,360			(10,062)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/03/2026	13,111	4,807,258	366.65	169,922			152,222		219,925			(14,643)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/03/2026	5,082	1,882,208	370.38	58,441			52,353		74,833			(5,036)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/11/2023	11/03/2026	5,270	1,956,430	371.23	58,973			52,830		75,266			(5,082)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/06/2024	12,313	4,583,761	372.27	95,179			66,200		296,251			(24,194)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/05/2025	3,633	1,348,080	371.1	40,646			34,510		95,007			(5,123)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/08/2025	3,057	1,146,524	375.11	29,061			24,692		71,147			(3,648)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/10/2025	423	162,660	384.74	2,621			2,228		7,207			(328)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/04/2026	13,745	5,093,659	370.58	184,487			165,970		377,944			(15,459)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/04/2026	28,029	10,502,190	374.69	328,492			295,521		695,907			(27,526)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/07/2026	3,316	1,229,435	370.81	44,219			39,793		90,700			(3,695)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/07/2026	3,418	1,282,269	375.11	39,549			35,591		84,016			(3,305)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/08/2026	4,221	1,563,646	370.44	56,993			51,293		116,521			(4,758)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/11/2023	12/08/2026	2,949	1,105,350	374.78	34,519			31,067		73,109			(2,882)				03
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			35,617		154,933			(13,122)				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			29,441		130,632			(10,803)				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			166,385		345,148			(60,807)				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			74,664		153,569			(26,750)				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			399,176		536,459			(36,916)				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			66,499		136,476			(23,731)				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			126,361		169,055			(11,686)				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			29,043		43,792			(4,311)				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			51,035		76,875			(7,539)				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			77,139		115,779			(11,340)				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			46,059		69,142			(6,760)				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 Quarter-end (b)
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2023	12/07/2026	39,396	10,948,936	277.92	369,534		332,853		448,410			(30,908)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2023	12/08/2026	21,989	6,117,022	278.18	203,622		183,428		247,016			(17,015)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/08/2026	65,025	6,674,816	102.65	194,425		175,627		321,154			(16,292)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/11/2026	201,072	20,668,175	102.79	590,749		533,790		976,524			(49,365)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/06/2024	53,379	5,466,505	102.41	117,913		82,939		270,906			(30,311)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/11/2024	27,993	2,870,415	102.54	60,381		42,721		139,020			(15,306)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/12/2024	53,868	5,523,587	102.54	116,300		82,379		267,437			(29,398)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/05/2025	22,285	2,279,283	102.28	62,642		53,482		114,897			(7,939)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/08/2025	13,262	1,358,174	102.41	36,577		31,250		67,209			(4,617)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/11/2025	27,914	2,870,129	102.82	72,242		61,765		133,742			(9,080)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/12/2025	4,332	445,033	102.74	11,362		9,716		20,985			(1,426)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/13/2023	12/07/2026	84,792	8,684,398	102.42	261,159		235,886		430,300			(21,904)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/11/2024	12,514	4,578,508	365.87	119,134		84,525		172,754			(30,283)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/12/2024	6,556	2,401,332	366.28	61,102		43,401		88,514			(15,488)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/13/2024	5,582	2,061,101	369.24	44,154		31,398		63,603			(11,161)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/11/2025	6,699	2,454,677	366.42	81,997		70,202		103,945			(10,320)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/12/2025	9,132	3,365,932	368.58	102,828		88,057		129,714			(12,925)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/12/2025	243	92,280	379.44	1,729		1,481		2,096			(217)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	11/03/2026	984	356,089	362	16,772		15,110		19,229			(1,454)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/11/2026	53,630	19,766,590	368.57	763,698		690,698		849,745			(63,875)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/15/2023	12/14/2026	14,620	5,427,146	371.21	192,401		174,060		211,447			(16,048)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/18/2023	12/13/2024	144,050	45,827,997	318.14	1,086,135		774,514		2,208,176			(275,316)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/18/2023	12/15/2025	12,492	3,974,062	318.14	131,661		112,982		222,071			(16,503)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2023	12/13/2024	147,358	54,274,880	368.32	1,248,122		890,026		1,773,050			(316,376)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2023	12/15/2025	17,794	6,554,059	368.32	205,170		176,062		255,842			(25,717)				03
DEC 24 SG Macro Compass Index	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2023	12/13/2024	81,406	23,717,676	291.35	572,285		408,092		533,348			(145,064)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/11/2024	6,258	2,326,604	371.77	57,717		41,065		153,416			(14,712)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/13/2024	7,453	2,787,854	374.05	60,630		43,235		168,104			(15,369)				03

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DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/11/2025	4,183	1,564,825	374.08	46,452		39,825		100,440			(5,855)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/12/2025	2,489	935,689	375.96	25,626		21,975		56,489			(3,225)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	11/02/2026	913	335,355	367.42	14,666		13,224		27,008			(1,273)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/11/2026	12,353	4,599,168	372.31	172,466		156,124		325,807			(14,438)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/11/2026	21,953	8,262,321	376.36	268,694		243,234		522,667			(22,494)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/14/2026	4,203	1,573,767	374.48	54,778		49,601		105,046			(4,573)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/15/2023	12/14/2026	6,974	2,641,492	378.79	78,774		71,330		155,875			(6,577)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	128,545,772	128,545,772	4,719.19	5,154,685		3,675,765		7,332,802			(1,306,619)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	102,349,488	102,349,488	4,719.19	4,708,076		3,357,291		7,009,586			(1,193,412)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	3,136,277	3,136,277	4,719.19	146,151		104,219		218,711			(37,047)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	8,962,989	8,962,989	4,719.19	436,498		311,263		666,292			(110,644)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	22,756,772	22,756,772	4,719.19	1,119,633		798,401		1,715,656			(283,807)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	7,460,139	7,460,139	4,719.19	379,721		270,776		591,039			(96,252)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	3,321,036	3,321,036	4,719.19	180,332		128,593		292,165			(45,711)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	9,813,901	9,813,901	4,719.19	544,672		388,401		897,096			(138,064)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	12/18/2023	12/13/2024	7,910,860	7,910,860	4,719.19	348,078		248,212		510,235			(88,231)				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	11,042	52,109,107	4,719.19	1,977,946		1,414,397		8,331,134			(502,774)				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	13,044	61,558,105	4,719.19	2,813,897		2,012,172		9,841,828			(715,264)				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		51,336		229,435			(18,248)				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		246,379		1,044,180			(87,580)				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		193,644		794,267			(68,834)				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		467,995		1,847,946			(166,358)				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		54,726		185,689			(19,453)				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		231,076		774,575			(82,140)				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		182,841		646,473			(64,994)				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		79,143		397,930			(28,133)				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		32,667		67,857			(4,772)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	2,696	14,632,520	5,427.07	207,716			148,534		671,990			(52,799)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/13/2024	37,934	10,637,093	280.41	180,187			128,849		279,263			(45,802)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/18/2024	26,846	7,519,841	280.11	131,814			94,775		203,953			(33,044)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/12/2025	6,355	1,793,004	282.13	37,687			32,362		50,476			(4,750)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/18/2025	6,982	1,960,568	280.79	45,455			39,086		60,876			(5,682)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	11/16/2026	1,945	536,645	275.93	19,312			17,456		24,377			(1,656)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/11/2026	38,940	10,985,448	282.11	283,875			257,213		354,423			(23,787)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/14/2026	58,415	16,454,399	281.68	436,362			395,490		545,120			(36,464)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/15/2026	32,577	9,121,181	279.99	266,153			241,247		333,335			(22,220)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/18/2026	47,588	13,347,342	280.48	379,272			343,878		474,567			(31,577)				03
DEC 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	12/18/2023	12/13/2024	170,138	39,997,836	235.09	801,352			573,034		2,237,142			(203,696)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/18/2026	9,052	3,355,372	370.67	131,166			118,692		132,484			(11,239)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/14/2025	10,524	3,870,518	367.77	134,606			114,988		153,081			(17,675)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/19/2026	11,008	4,071,474	369.86	163,471			147,939		165,826			(13,994)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/18/2025	10,081	3,733,618	370.37	116,836			99,906		131,363			(15,254)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/19/2026	9,947	3,745,729	376.56	120,163			108,745		117,007			(10,287)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/20/2025	11,746	4,321,739	367.94	149,759			128,120		170,001			(19,496)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/20/2026	25,180	9,260,322	367.76	397,849			360,084		408,165			(34,027)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/20/2026	17,187	6,438,257	374.61	220,847			199,883		217,822			(18,888)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/20/2025	2,210	819,964	371.08	24,925			21,324		27,925			(3,245)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/10/2026	9,424	3,363,006	356.86	201,011			181,749		215,811			(17,355)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/10/2026	12,543	4,574,292	364.69	215,864			195,179		224,994			(18,637)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/10/2026	8,801	3,254,352	369.78	130,516			118,009		132,652			(11,268)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/11/2026	15,080	5,587,960	370.56	218,657			197,724		221,133			(18,860)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/12/2026	9,325	3,431,605	368.01	145,839			131,891		149,572			(12,568)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/13/2026	14,517	5,204,981	358.55	296,287			267,976		316,157			(25,508)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/13/2026	15,031	5,482,293	364.73	258,535			233,831		269,377			(22,258)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/13/2026	21,724	8,012,798	368.85	331,504			299,828		338,524			(28,540)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/16/2026	9,823	3,548,411	361.25	186,433			168,669		197,000			(16,005)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/16/2026	8,651	3,203,275	370.29	126,647			114,579		128,262			(10,872)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/20/2024	4,717	1,710,932	362.7	59,861			41,760		76,303			(16,310)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/16/2026	9,908	3,712,469	374.71	126,718			114,644		124,942			(10,879)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/17/2026	10,070	3,698,760	367.31	161,118			145,780		165,675			(13,819)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/11/2025	7,660	2,804,676	366.16	104,019			88,793		119,006			(13,718)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/17/2026	7,638	2,869,094	375.65	94,860			85,830		92,978			(8,136)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/20/2023	11/13/2025	9,739	3,532,440	362.7	150,375			128,427		173,570			(19,775)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	11/16/2026	6,014	613,474	102.01	19,605			17,737		32,017			(1,683)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/11/2026	110,044	11,369,772	103.32	304,823			276,447		501,248			(25,566)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/14/2026	81,917	8,477,626	103.49	221,996			201,388		365,517			(18,568)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/15/2026	72,414	7,496,981	103.53	194,793			176,726		321,532			(16,277)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/18/2026	147,065	15,203,533	103.38	404,428			367,022		665,136			(33,702)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/13/2024	72,422	7,473,942	103.2	136,877			98,153		320,549			(34,890)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/18/2024	52,469	5,422,183	103.34	96,544			69,607		226,555			(24,269)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/15/2025	13,357	1,380,170	103.33	32,324			27,814		59,593			(4,063)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/18/2025	29,654	3,058,799	103.15	73,838			63,580		135,724			(9,242)				03
DEC 24 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2024	5,814	1,080,458	185.85	36,568			26,687		30,346			(9,260)				03
NOV 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	11/24/2025	8,843	1,645,746	186.1	65,529			65,529		57,730							03
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		64,522							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		43,029							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		34,432							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		38,774							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			43,284		79,413			(15,446)				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			80,370		147,462			(28,681)				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			59,035		108,362			(21,067)				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			35,660		65,004			(12,676)				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			46,079		83,791			(16,379)				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			45,790		83,431			(16,277)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/13/2024	3,956	1,452,429	367.13	38,573			27,973		50,968			(9,944)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/13/2024	7,057	2,594,757	367.67	66,833			48,468		88,171			(17,229)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/16/2024	5,768	2,123,200	368.11	53,526			38,941		70,408			(13,682)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/16/2024	13,161	4,847,305	368.32	120,683			87,800		158,706			(30,849)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/17/2024	5,169	1,901,693	367.87	48,645			35,428		64,022			(12,400)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/17/2024	10,842	3,993,454	368.32	99,533			72,489		130,836			(25,371)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/17/2024	4,941	1,819,803	368.3	45,409			33,071		59,694			(11,575)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/17/2024	5,341	1,967,241	368.32	49,031			35,709		64,452			(12,498)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/18/2024	4,791	1,765,244	368.43	43,792			31,927		57,485			(11,132)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/18/2024	6,214	2,291,042	368.71	55,923			40,771		73,341			(14,215)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/18/2024	15,939	5,876,791	368.71	143,449			104,582		188,129			(36,463)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/19/2024	7,442	2,754,715	370.14	61,920			45,190		80,673			(15,696)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/19/2024	11,321	4,190,739	370.17	94,079			68,659		122,493			(23,847)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/19/2024	5,355	1,978,144	369.42	46,372			33,842		60,626			(11,754)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/19/2024	7,510	2,780,069	370.2	62,255			45,434		81,104			(15,781)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/20/2024	6,902	2,554,052	370.02	57,912			42,308		75,430			(14,639)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/20/2024	10,608	3,925,717	370.07	88,683			64,788		115,572			(22,417)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/21/2023	12/20/2024	5,577	2,063,999	370.06	46,683			34,105		60,802			(11,801)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	12/21/2023	12/04/2024	911	590,168	648.13	23,830			17,110		29,608			(6,304)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	12/21/2023	12/11/2024	1,513	982,019	649.17	55,381			40,076		68,646			(14,358)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	12/21/2023	12/20/2024	1,624	1,071,613	659.84	47,162			34,455		57,572			(11,922)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/18/2024	7,020	2,603,220	370.81	60,094			43,934		72,976			(15,318)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/19/2024	7,207	2,667,808	370.19	63,922			46,781		77,879			(16,248)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/19/2024	5,163	1,922,263	372.3	40,686			29,776		48,850			(10,342)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/20/2024	5,486	2,031,029	370.25	48,547			35,565		59,111			(12,306)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/20/2024	6,158	2,293,409	372.41	48,281			35,370		57,908			(12,238)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/15/2025	2,701	997,542	369.27	33,335			28,884		37,323			(4,219)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/18/2025	2,780	1,035,764	372.62	30,132			26,125		33,235			(3,798)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/22/2023	12/19/2025	2,584	956,438	370.2	30,822			26,729		34,358			(3,879)				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 Quarter-end (b)
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/19/2025	2,940	1,116,321	379.75	23,693			20,547		25,074			(2,982)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/15/2026	6,351	2,339,849	368.41	99,778			90,941		101,300			(8,376)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/15/2026	6,189	2,304,224	372.33	86,579			78,912		86,014			(7,268)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	6,051	2,231,182	368.71	94,340			86,008		95,582			(7,898)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	8,310	3,076,268	370.17	124,075			113,117		124,793			(10,387)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	10,481	3,907,062	372.76	144,854			132,061		143,539			(12,127)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	15,462	5,786,287	374.22	204,411			186,358		200,752			(17,113)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/21/2026	2,951	1,093,423	370.51	43,677			39,830		43,834			(3,646)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/21/2026	10,514	3,937,673	374.51	137,946			125,797		135,216			(11,517)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/13/2024	5,091	1,873,562	368.05	50,345			36,615		62,220			(13,015)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/13/2024	2,736	1,013,551	370.42	23,778			17,293		29,010			(6,147)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2024	5,572	2,054,459	368.69	53,550			39,150		65,848			(13,650)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/13/2024	1,117	311,607	278.96	6,311			4,616		9,372			(1,641)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/22/2026	28,323	7,936,161	280.2	236,782			216,343		287,064			(19,786)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/19/2024	22,908	6,418,258	280.17	117,062			86,152		173,160			(29,923)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/24/2026	41,019	11,522,257	280.9	331,024			302,503		400,462			(27,611)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/20/2024	43,598	12,185,616	279.5	236,737			174,403		350,250			(60,345)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/26/2024	21,008	5,890,901	280.41	105,881			78,463		156,111			(26,543)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/19/2025	30,293	8,475,289	279.78	218,107			189,672		282,232			(27,528)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/22/2025	6,773	1,894,433	279.69	49,174			42,790		63,552			(6,181)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/26/2025	7,460	2,109,143	282.73	44,536			38,785		57,220			(5,567)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/18/2026	81,706	22,925,797	280.59	668,352			610,449		809,992			(56,055)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	12/27/2023	12/21/2026	45,525	12,772,944	280.57	373,305			341,052		452,226			(31,223)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2026	15,514	5,831,622	375.9	198,886			182,419		189,590			(16,467)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,770	1,028,751	371.37	23,823			17,851		27,995			(5,972)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	4,652	1,727,506	371.37	40,005			29,976		47,009			(10,029)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	9,293	3,451,097	371.37	79,919			59,883		93,912			(20,035)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,741	1,017,688	371.35	23,596			17,680		27,730			(5,915)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	8,334	3,094,359	371.28	72,092			54,019		84,700			(18,073)				03

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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/27/2024	4,459	1,659,874	372.27	36,517			27,388		42,604			(9,129)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/27/2024	6,346	2,362,691	372.33	51,781			38,836		60,401			(12,945)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/27/2024	8,258	3,074,627	372.33	67,384			50,538		78,601			(16,846)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/27/2024	3,796	1,413,495	372.33	30,978			23,234		36,135			(7,745)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/20/2026	6,618	2,399,472	362.55	123,895			113,306		127,449			(10,589)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/27/2024	6,404	2,384,550	372.33	52,260			39,195		60,959			(13,065)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/20/2026	10,053	3,724,465	370.47	149,895			137,084		148,245			(12,812)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/20/2026	3,160	1,175,301	371.98	45,024			41,176		44,130			(3,848)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/23/2026	6,716	2,487,786	370.43	100,403			91,846		99,274			(8,557)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/23/2026	3,384	1,277,554	377.5	40,679			37,212		38,453			(3,467)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/24/2026	5,842	2,111,569	361.45	112,866			103,256		116,559			(9,610)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/24/2026	10,601	3,914,465	369.27	163,991			150,027		163,258			(13,963)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/24/2026	3,790	1,413,921	373.02	52,422			47,959		51,037			(4,464)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/24/2026	5,353	2,009,385	375.4	68,782			62,925		65,947			(5,857)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/25/2026	4,430	1,598,130	360.79	87,129			79,717		90,211			(7,412)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/25/2026	3,725	1,391,455	373.56	50,658			46,349		49,172			(4,309)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2024	3,020	1,106,350	366.33	33,010			24,007		40,341			(9,003)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2026	12,687	4,599,327	362.52	238,137			217,918		244,824			(20,219)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/21/2025	9,892	3,631,877	367.15	133,345			115,927		148,015			(17,418)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2026	15,740	5,833,122	370.6	234,364			214,465		231,475			(19,899)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/20/2024	2,943	1,092,461	371.17	25,401			18,925		29,958			(6,476)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/21/2025	3,685	1,368,402	371.37	42,153			36,647		45,990			(5,506)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2026	6,512	2,424,073	372.25	92,274			84,440		90,258			(7,835)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/20/2024	2,670	988,568	370.3	24,187			18,020		28,679			(6,167)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2026	3,367	1,260,575	374.39	44,680			40,887		43,132			(3,794)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/24/2025	3,291	1,211,808	368.23	42,650			37,103		47,132			(5,547)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/26/2024	3,477	1,291,182	371.36	29,936			22,431		35,159			(7,505)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/28/2023	12/20/2024	5,185	1,921,698	370.62	46,147			34,382		54,616			(11,766)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/27/2026	4,853	1,838,244	378.8	56,050			51,291		52,476			(4,759)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/25/2025	5,753	2,120,887	368.63	73,471			63,930		81,041			(9,542)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/26/2024	4,938	1,843,067	373.25	38,219			28,638		44,226			(9,581)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/26/2025	6,876	2,535,255	368.73	87,458			76,116		96,456			(11,342)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/20/2024	2,647	980,567	370.47	23,768			17,709		28,139			(6,060)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	NA	12/28/2023	12/27/2024	5,120	1,906,290	372.32	41,831			31,373		48,766			(10,458)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	NA	12/28/2023	11/26/2025	4,410	1,636,635	371.14	51,065			44,443		55,727			(6,622)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/23/2024	2,457	910,367	370.5	22,090			16,505		26,142			(5,584)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/27/2024	974	364,833	374.41	7,055			5,291		8,085			(1,764)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/28/2025	3,225	1,185,532	367.6	42,893			37,347		47,480			(5,547)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/23/2024	3,077	1,140,925	370.76	27,295			20,395		32,220			(6,901)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	11/28/2025	4,458	1,656,652	371.6	50,778			44,212		55,256			(6,566)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	NA	12/28/2023	12/26/2025	5,790	2,153,478	371.91	66,241			58,007		71,715			(8,234)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/23/2024	3,087	1,144,392	370.76	27,378			20,457		32,318			(6,921)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/23/2024	19,435	7,205,950	370.78	172,190			128,659		203,238			(43,531)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/26/2025	11,750	4,402,162	374.64	120,559			105,572		128,729			(14,987)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/23/2024	3,512	1,301,275	370.55	31,500			23,537		37,248			(7,964)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/26/2025	624	239,235	383.55	4,372			3,829		4,398			(544)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/24/2024	4,920	1,823,927	370.75	43,686			32,672		51,586			(11,013)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/24/2024	3,337	1,237,363	370.76	29,636			22,165		34,973			(7,471)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	NA	12/28/2023	12/22/2026	4,054	1,502,998	370.78	60,601			55,575		59,657			(5,027)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/24/2024	6,312	2,340,356	370.78	55,987			41,873		66,064			(14,114)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/22/2026	7,576	2,839,852	374.84	100,233			91,918		96,282			(8,314)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/24/2024	2,635	977,131	370.76	23,403			17,503		27,618			(5,900)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/28/2023	12/24/2026	15,299	5,690,000	371.91	221,229			202,912		216,386			(18,317)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	12/28/2023	12/26/2024	2,716	1,008,390	371.32	23,436			17,561		27,530			(5,875)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2024	7,196	2,709,211	376.49	57,720			42,962		147,888			(14,758)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROTDBPU41	12/27/2023	12/20/2024	13,842	5,201,353	375.76	115,905			86,354		292,833			(29,551)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2024	5,241	1,970,414	375.96	43,553			32,543		110,102			(11,011)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2025	3,397	1,279,627	376.69	37,310		32,620		75,488			(4,690)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2025	3,934	1,480,655	376.33	43,868		38,361		88,416			(5,506)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2025	3,769	1,430,982	379.72	36,694		32,114		76,249			(4,580)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/15/2026	8,954	3,378,137	377.26	115,174		105,559		208,418			(9,616)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2026	37,448	14,128,937	377.29	481,782		441,671		871,162			(40,111)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/21/2026	14,701	5,557,230	378.03	184,826		169,481		335,632			(15,345)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/22/2026	7,483	2,819,878	376.86	97,776		89,666		176,160			(8,110)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2026	10,241	3,862,230	377.13	132,707		121,710		239,383			(10,998)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/13/2024	4,888	1,833,436	375.1	42,119		31,163		105,925			(10,956)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2024	6,013	2,258,276	375.56	50,797		37,772		128,178			(13,025)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	11/22/2024	2,209	225,725	102.18	5,441		3,934		11,657			(1,507)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/19/2024	42,411	4,396,351	103.66	77,231		57,484		172,561			(19,747)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/20/2024	84,083	8,700,074	103.47	160,094		119,277		354,481			(40,817)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/23/2024	48,137	4,981,242	103.48	91,750		68,554		202,654			(23,195)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/19/2025	24,699	2,551,120	103.29	63,105		55,184		110,834			(7,921)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/23/2025	23,696	2,457,545	103.71	56,682		49,606		100,141			(7,075)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/18/2026	211,602	21,953,731	103.75	577,886		529,773		914,186			(48,113)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/21/2026	128,506	13,340,232	103.81	348,380		319,456		551,229			(28,925)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/22/2026	89,357	9,265,445	103.69	246,179		225,759		389,100			(20,420)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	12/27/2023	12/23/2026	98,775	10,233,099	103.6	275,484		252,654		434,841			(22,830)				03
OCT 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	10/24/2025	6,412	1,038,039	161.88		45,977	39,837		143,168			(6,140)				03
NOV 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	11/28/2025	8,965	1,465,134	163.43		56,927	49,709		192,285			(7,218)				03
DEC 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	12/31/2025	8,358	1,387,416	165.99		43,046	37,835		164,268			(5,211)				03
OCT 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	10/31/2024	4,285	677,874	158.19		33,596	23,774		83,445			(9,822)				03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	11/06/2024	7,418	1,191,356	160.6		46,289	33,021		128,146			(13,269)				03
NOV 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	11/29/2024	5,182	836,323	161.38		30,835	22,612		88,075			(8,223)				03
DEC 24 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2024	12/31/2024	6,237	1,023,332	164.07		27,194	20,583		94,238			(6,611)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	01/02/2025	3,613	1,019,970	282.3	15,319	11,648	22,570		(3,672)						03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/26/2025	12,023	3,372,256	280.48	82,840	72,844	107,321		(9,996)						03	
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	01/02/2026	13,784	3,896,253	282.67	82,703	72,819	106,525		(9,883)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/24/2026	29,991	8,401,090	280.12	250,725	230,602	305,334		(20,123)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/28/2026	42,005	11,886,095	282.97	302,855	278,637	366,224		(24,217)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/24/2026	16,359	4,623,716	282.64	119,748	110,137	145,086		(9,611)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/29/2026	12,257	3,436,133	280.34	101,488	93,380	123,514		(8,108)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/28/2026	15,187	4,257,884	280.37	125,594	115,551	152,753		(10,043)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/29/2026	22,678	6,417,177	282.97	163,508	150,445	197,782		(13,063)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/31/2026	19,924	5,595,975	280.87	160,784	147,963	195,180		(12,821)						03	
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/31/2026	26,993	7,652,445	283.5	189,219	174,130	228,524		(15,089)						03	
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/27/2024	22,530	6,317,759	280.42	112,873	85,366	167,382		(27,507)						03	
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	12/27/2024	10,327	2,909,628	281.74	45,750	34,601	67,762		(11,149)						03	
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2024	01/02/2025	9,139	2,569,251	281.14	43,226	32,866	63,808		(10,360)						03	
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	12/27/2024	14,394	5,363,836	372.64	93,418	71,251	134,300		(22,167)						03	
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2025	4,336	1,608,284	370.88	31,569	24,203	45,447		(7,366)						03	
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	01/03/2025	3,504	1,293,927	369.32	27,958	21,453	40,337		(6,506)						03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	12/29/2025	9,715	3,629,408	373.58	89,769	79,310	111,895		(10,458)						03	
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2026	14,348	5,326,806	371.25	146,353	129,396	183,465		(16,957)						03	
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	01/02/2026	776	293,792	378.71	5,756	5,089	7,038		(667)						03	
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	12/28/2026	18,474	6,910,818	374.08	222,983	205,720	241,936		(17,263)						03	
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	12/29/2026	17,919	6,695,319	373.64	219,510	202,531	238,546		(16,979)						03	
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/04/2024	12/31/2026	32,664	12,154,408	372.1	420,064	387,632	459,803		(32,431)						03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/03/2024	12/23/2026	127,829	13,228,992	103.49	318,166	293,419	570,437		(24,746)						03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/03/2024	12/23/2026	99,381	10,365,411	104.3	220,923	203,740	400,604		(17,183)						03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/03/2024	12/29/2026	64,889	6,710,207	103.41	163,586	150,933	292,576		(12,653)						03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/03/2024	12/29/2026	70,057	7,304,098	104.26	156,927	144,789	284,055		(12,138)						03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/03/2024	12/30/2026	44,874	4,639,954	103.4	113,351	104,592	202,529		(8,759)						03	

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DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/29/2026	5,137	1,927,980	375.3		63,126		58,243		125,999			(4,883)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/30/2026	61,459	6,408,957	104.28		137,361		126,746		248,512			(10,615)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/27/2024	6,872	2,583,520	375.94		47,208		36,006		144,597			(11,202)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/29/2026	13,757	5,224,113	379.73		145,481		134,228		300,660			(11,253)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/27/2024	3,871	1,464,788	378.42		22,793		17,385		73,741			(5,409)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/30/2026	3,082	1,156,903	375.39		37,773		34,854		75,403			(2,919)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/30/2024	2,298	865,290	376.56		15,271		11,677		47,232			(3,593)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/30/2026	7,051	2,678,051	379.79		74,448		68,695		153,838			(5,753)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/23/2025	2,899	1,099,639	379.28		24,841		21,923		59,491			(2,918)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/30/2025	3,186	1,220,999	383.24		23,033		20,353		57,550			(2,680)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/23/2026	6,823	2,567,658	376.33		80,802		74,518		162,818			(6,285)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/23/2026	7,724	2,938,958	380.52		79,223		73,062		165,027			(6,162)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/28/2026	4,977	1,872,344	376.2		59,326		54,733		119,282			(4,593)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.01/03/2024	.12/28/2026	9,697	3,689,834	380.5		99,788		92,063		207,560			(7,726)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/27/2024	60,709	6,285,860	103.54		92,582		70,613		252,846			(21,969)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/27/2024	15,845	1,647,682	103.99		21,612		16,484		60,613			(5,128)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/30/2024	13,550	1,404,499	103.65		20,204		15,450		55,324			(4,754)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/23/2025	12,100	1,254,676	103.69		24,890		21,966		51,285			(2,924)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/29/2025	10,841	1,126,808	103.94		21,433		18,936		44,328			(2,497)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB86K528	.01/03/2024	.12/30/2025	1,163	120,561	103.66		2,414		2,134		4,954			(281)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.01/05/2024	.12/12/2024	1,459	6,737,764	4,619.02		418,924		316,052		1,224,833			(102,872)				03
DEC 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/05/2024	.12/01/2026	6,745	2,467,164	365.78		101,579		93,602		117,188			(7,976)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.01/05/2024	.12/13/2024	873	4,100,100	4,698.07		150,186		113,415		674,161			(36,771)				03
DEC 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/05/2024	.12/01/2026	9,750	3,647,490	374.09		113,396		104,492		126,501			(8,904)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.01/05/2024	.12/13/2024	2,070	9,760,382	4,714.91		538,125		406,372		1,569,426			(131,753)				03
DEC 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/05/2024	.12/01/2026	6,769	2,567,802	379.33		66,204		61,005		71,819			(5,199)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	.01/05/2024	.12/16/2024	835	3,913,086	4,688.97		235,513		178,356		653,327			(57,157)				03

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DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/02/2026	4,843	1,820,544	375.9		53,129		48,961		58,727			(4,168)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/18/2024	912	4,299,583	4,713.68		125,713		95,381		696,331			(30,332)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/04/2024	5,967	2,202,835	369.19		44,094		33,003		67,756			(11,090)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/03/2026	5,377	2,015,207	374.78		61,191		56,395		68,025			(4,796)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/19/2024	891	4,216,667	4,731.98		206,504		156,823		666,967			(49,681)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	11/28/2025	5,086	1,868,860	367.42		57,528		50,598		75,444			(6,930)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/31/2024	2,653	983,775	370.84		18,490		14,191		27,827			(4,299)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/03/2026	7,377	2,812,507	381.27		67,570		62,275		72,453			(5,296)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/20/2024	953	4,453,024	4,672.54		238,226		181,080		762,154			(57,147)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/31/2024	3,439	1,275,448	370.87		23,936		18,371		36,008			(5,565)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	11/28/2025	4,896	1,829,862	373.78		42,396		37,288		54,956			(5,107)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/04/2026	10,340	3,768,377	364.45		162,130		149,435		187,750			(12,695)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/20/2024	1,732	8,209,634	4,739.18		446,359		339,285		1,287,652			(107,075)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/31/2024	4,578	1,697,557	370.84		31,906		24,488		48,017			(7,418)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/02/2025	7,093	2,630,062	370.8		70,007		61,623		91,260			(8,385)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/04/2026	11,582	4,317,209	372.74		140,842		129,813		158,043			(11,028)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/23/2024	1,562	7,391,695	4,733.29		426,671		325,199		1,172,318			(101,472)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/31/2024	3,421	1,268,720	370.87		23,810		18,274		35,818			(5,536)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/04/2025	8,127	3,028,873	372.7		74,117		65,265		96,152			(8,851)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	12/04/2026	9,740	3,685,927	378.43		98,277		90,582		107,189			(7,695)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	11/27/2026	5,407	1,987,219	367.54		77,047		70,974		88,448			(6,073)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	01/02/2025	2,683	992,205	369.78		19,963		15,348		30,046			(4,615)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/26/2024	1,009	4,794,087	4,749.16		135,894		103,850		746,971			(32,043)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/27/2024	1,161	5,540,263	4,773.99		157,017		120,098		836,130			(36,919)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	01/02/2025	13,928	5,151,499	369.86		103,208		79,347		155,224			(23,862)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	11/27/2026	6,742	2,517,613	373.44		79,889		73,592		89,461			(6,297)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	01/02/2025	2,824	1,044,501	369.85		20,927		16,089		31,492			(4,838)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/27/2024	1,282	6,109,379	4,764.8		300,622		229,938		933,417			(70,685)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/30/2026	5,211	1,909,296	366.4		76,966		70,916		88,666			(6,049)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/27/2024	1,107	5,285,182	4,774.07		271,185		207,422		797,548			(63,763)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025	2,392	880,333	367.96		19,810		15,242		29,780			(4,567)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/30/2026	5,949	2,218,739	372.97		71,684		66,049		80,407			(5,634)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/27/2024	1,106	5,286,120	4,781.18		274,556		210,000		790,101			(64,556)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025	4,218	1,553,956	368.38		34,084		26,226		51,273			(7,858)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/30/2024	915	4,319,727	4,721.22		242,272		185,787		701,428			(56,485)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025	16,580	6,107,169	368.35		134,296		103,334		201,869			(30,963)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025	3,157	1,162,927	368.34		25,573		19,677		38,463			(5,896)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	01/02/2025	1,153	5,416,620	4,696.22		303,506		233,336		911,105			(70,170)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	01/03/2025	1,183	5,534,192	4,678.1		288,001		221,601		953,566			(66,400)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025	7,284	2,685,321	368.68		57,832		44,498		87,026			(13,333)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	01/03/2025	1,763	8,282,898	4,699.01		481,408		370,417		1,389,618			(110,991)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024	2,950	1,095,126	371.17		20,034		15,323		30,218			(4,710)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024	2,655	984,505	370.88		18,343		14,030		27,679			(4,313)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024	2,505	931,360	371.79		16,383		12,531		24,678			(3,852)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	01/02/2026	160	765,971	4,791.81		89,310		79,071		152,168			(10,239)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024	2,778	1,031,253	371.24		18,778		14,363		28,326			(4,415)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024	6,377	2,371,065	371.8		41,644		31,852		62,785			(9,792)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/30/2024	2,452	908,898	370.67		17,238		13,219		25,968			(4,019)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/05/2024	1,262	5,748,307	4,553.8		381,066		285,512		1,125,129			(95,554)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/30/2024	3,058	1,133,948	370.81		21,314		16,345		32,109			(4,969)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/06/2024	1,289	5,869,184	4,553.32		209,989		157,492		1,150,396			(52,497)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/30/2024	9,808	3,637,441	370.87		68,165		52,272		102,604			(15,892)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/06/2024	1,716	7,814,330	4,554.23		528,770		396,578		1,529,981			(132,193)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024	3,308	1,226,551	370.8		23,122		17,746		34,783			(5,376)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/09/2024	1,525	6,984,759	4,580.5		465,091		349,860		1,328,503			(115,232)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/11/2024	849	3,896,688	4,591.74		175,149		132,011		732,284			(43,138)				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 Quarter-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/05/2024	11/30/2026	6,319	2,387,150	377.78		65,021		59,911		71,222			(5,111)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/06/2024	599	2,779,722	4,641.69		270,170		203,855		488,368			(66,314)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/12/2024	850	3,977,273	4,678.98		365,343		277,269		669,845			(88,074)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/18/2024	657	3,170,931	4,825.13		221,059		168,703		441,494			(52,356)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/20/2024	595	2,842,624	4,780.17		218,559		167,096		422,028			(51,463)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/27/2024	1,144	5,538,920	4,843.11		380,179		292,445		760,177			(87,734)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/03/2025	796	3,759,637	4,721.56		330,850		255,993		612,599			(74,857)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/08/2025	731	3,547,194	4,853.85		243,313		189,020		487,082			(54,293)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/12/2025	512	2,489,106	4,864.1		273,064		241,512		453,793			(31,552)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/19/2025	756	3,706,682	4,905.29		337,307		298,717		650,558			(38,590)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/26/2025	618	3,070,499	4,971.18		295,377		261,915		505,142			(33,462)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/29/2025	532	2,664,344	5,004.12		245,376		217,694		424,158			(27,682)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/02/2026	751	3,707,721	4,935.6		377,736		335,358		636,575			(42,378)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/08/2026	167	830,918	4,989.9		79,132		70,327		135,273			(8,805)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/08/2026	809	3,772,116	4,662.69		677,335		625,674		983,233			(51,661)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/11/2026	811	3,811,519	4,702.27		660,655		610,408		963,378			(50,247)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/11/2026	521	2,621,187	5,028.27		326,765		301,913		505,247			(24,853)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/15/2026	739	3,563,475	4,824.83		548,809		507,225		817,303			(41,584)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/18/2026	827	3,952,689	4,779.84		638,042		589,831		941,268			(48,210)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/21/2026	956	4,761,427	4,982.24		627,442		580,165		960,174			(47,277)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/24/2026	594	2,853,082	4,799.21		453,893		419,788		670,417			(34,105)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/24/2026	526	2,706,326	5,147.26		299,490		276,986		473,053			(22,503)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/29/2026	720	3,614,954	5,020.63		460,626		426,174		708,329			(34,451)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	12/31/2026	492	2,372,785	4,821.95		370,935		343,243		549,128			(27,692)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/04/2027	888	4,424,381	4,984.32		588,110		544,367		897,147			(43,744)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/09/2024	01/08/2027	636	3,089,439	4,858.22		468,508		433,788		696,748			(34,720)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	11/15/2024	153	42,119	275.25		1,138		840		1,717			(298)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/03/2025	24,463	6,870,630	280.86		116,932		90,476		175,444			(26,457)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/08/2025	10,025	2,822,423	281.55		45,311		35,200		67,695			(10,111)				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 Quarter-end (b)
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	01/02/2026	15,924	4,476,209	281.09	104,942		93,169		136,934			(11,773)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	01/08/2026	8,339	2,365,724	283.68	46,367		41,208		60,245			(5,159)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	11/27/2026	271	74,717	275.21	2,853		2,633		3,530			(220)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	12/31/2026	41,565	11,680,057	281.01	330,023		305,385		404,112			(24,638)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	01/08/2027	41,286	11,657,829	282.37	305,927		283,255		373,419			(22,672)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	01/04/2027	45,248	12,731,376	281.37	352,933		326,682		431,980			(26,251)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/09/2024	01/05/2027	26,519	7,451,490	280.99	211,089		195,402		258,513			(15,686)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2024	58,424	6,006,579	102.81	117,432		90,562		277,053			(26,870)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2024	19,862	2,051,738	103.3	35,712		27,540		86,450			(8,171)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2024	7,826	813,025	103.89	12,232		9,433		30,539			(2,799)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2025	9,992	1,030,125	103.09	24,601		21,830		46,157			(2,772)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2025	13,701	1,422,116	103.8	30,004		26,624		57,184			(3,380)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/05/2026	11,708	1,205,605	102.97	29,458		26,167		55,012			(3,291)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/05/2026	4,334	451,016	104.07	9,101		8,084		17,398			(1,017)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2026	63,234	6,539,625	103.42	169,782		157,096		284,695			(12,687)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	12/30/2026	48,149	5,020,928	104.28	114,931		106,343		194,690			(8,588)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/04/2027	75,538	7,751,669	102.62	225,706		208,918		374,468			(16,788)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/04/2027	41,515	4,295,959	103.48	110,720		102,485		185,630			(8,235)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/05/2027	59,170	6,074,940	102.67	175,734		162,675		291,608			(13,059)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/08/2024	01/05/2027	60,152	6,226,984	103.52	159,585		147,725		267,662			(11,859)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/09/2025	5,425	2,007,132	370	43,777		34,129		60,274			(9,648)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/06/2026	3,498	1,302,098	372.26	35,503		31,585		42,887			(3,918)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/09/2026	6,150	2,283,961	371.36	64,824		57,700		78,506			(7,123)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	11/16/2026	123	44,435	361.41	2,191		2,022		2,454			(169)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/04/2027	13,879	5,143,241	370.57	192,228		178,093		206,492			(14,134)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/05/2027	14,572	5,386,021	369.62	207,794		192,529		224,111			(15,265)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/08/2027	24,547	9,131,287	371.99	325,986		302,104		347,732			(23,882)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	11/15/2024	103	37,152	361.58	1,236		915		1,755			(321)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/03/2025	5,945	2,199,257	369.95	47,736		37,039		65,948			(10,697)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/10/2024	01/08/2025	3,724	1,377,880	370		30,015		23,382		41,357			(6,633)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	11/15/2024	94	34,674	367.82		1,115		825		2,640			(289)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	12/30/2026	6,727	2,526,632	375.58		88,956		82,385		163,801			(6,571)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	12/30/2024	2,735	1,022,258	373.71		24,619		19,039		62,663			(5,579)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	12/30/2026	6,670	2,533,120	379.79		76,743		71,074		145,512			(5,669)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	12/30/2024	2,977	1,117,242	375.3		24,496		18,944		64,253			(5,551)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/04/2027	2,501	933,385	373.26		35,673		33,050		64,595			(2,623)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/08/2025	2,734	1,021,309	373.59		25,020		19,491		63,002			(5,529)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/04/2027	7,709	2,910,631	377.55		95,781		88,739		178,610			(7,043)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/08/2025	2,618	985,538	376.5		20,340		15,845		54,064			(4,495)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/05/2027	2,506	936,144	373.57		35,413		32,812		64,243			(2,602)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	12/30/2025	3,026	1,139,172	376.49		32,469		28,851		67,814			(3,618)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/05/2027	5,282	1,994,566	377.64		65,453		60,645		122,099			(4,808)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/07/2026	2,650	1,015,527	383.16		21,607		19,226		48,130			(2,381)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/08/2026	839	314,510	374.85		9,665		8,602		19,780			(1,064)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/08/2027	4,508	1,682,923	373.31		64,298		59,588		116,333			(4,711)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	11/25/2026	167	61,309	367.8		2,781		2,568		4,894			(212)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/09/2024	01/08/2027	7,997	3,020,136	377.66		99,158		91,894		184,819			(7,264)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/03/2025	2,928	1,076,110	367.52		25,298		19,852		37,354			(5,447)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/06/2025	2,363	869,086	367.85		20,106		15,814		29,651			(4,292)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/06/2025	3,503	1,290,302	368.3		29,078		22,871		42,869			(6,208)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/06/2025	6,627	2,441,228	368.39		54,737		43,052		80,676			(11,685)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/07/2025	2,545	936,871	368.18		21,298		16,764		31,368			(4,534)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/07/2025	2,728	1,004,905	368.39		22,559		17,757		33,230			(4,803)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/07/2025	3,372	1,242,268	368.36		27,924		21,979		41,153			(5,945)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/07/2025	5,195	1,913,401	368.35		43,063		33,895		63,423			(9,167)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/11/2024	01/08/2025	2,668	984,769	369.13		21,182		16,686		31,173			(4,497)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025	2,662	982,964	369.32		20,893		16,458		30,760			(4,435)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025	7,895	2,915,947	369.34		61,897		48,757		91,137			(13,140)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025	2,646	977,114	369.33		20,742		16,339		30,558			(4,403)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025	2,790	1,030,348	369.34		21,871		17,228		32,203			(4,643)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025	3,977	1,467,850	369.08		31,697		24,987		46,626			(6,710)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025	12,371	4,568,437	369.13		98,224		77,430		144,614			(20,794)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025	2,751	1,015,440	369.13		21,842		17,218		32,158			(4,624)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025	3,403	1,256,039	369.13		27,017		21,298		39,777			(5,720)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025	2,948	1,088,859	369.32		23,203		18,305		34,113			(4,898)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025	2,779	1,026,385	369.4		21,756		17,163		32,000			(4,593)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025	3,018	1,114,801	369.39		23,661		18,666		34,777			(4,995)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025	4,052	1,496,746	369.42		31,684		24,995		46,607			(6,689)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/07/2026	8,065	3,003,415	372.42		107,501		99,859		111,452			(7,642)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/07/2026	4,397	1,649,521	375.17		53,772		49,949		54,904			(3,823)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/11/2024	4,891	1,794,796	366.95		47,248		36,477		63,601			(10,771)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/07/2026	6,802	2,567,804	377.49		77,206		71,718		77,758			(5,489)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/05/2025	17,648	6,570,330	372.29		181,426		161,648		212,803			(19,778)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/07/2026	5,338	2,029,538	380.22		55,406		51,468		54,806			(3,939)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/08/2025	7,893	2,924,012	370.47		87,530		78,030		103,291			(9,500)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/09/2025	5,605	2,076,704	370.5		62,161		55,424		73,289			(6,737)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/08/2026	3,247	1,182,202	364.14		55,386		51,453		59,601			(3,934)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/10/2025	4,738	1,773,258	374.27		44,963		40,097		52,347			(4,866)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/08/2026	4,840	1,800,722	372.06		65,241		60,608		67,783			(4,634)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/11/2025	5,810	2,152,265	370.43		64,667		57,679		76,251			(6,989)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/08/2026	5,662	2,130,626	376.3		66,812		62,067		67,773			(4,745)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/04/2026	4,743	1,730,881	364.97		78,916		73,290		84,664			(5,626)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/09/2026	4,513	1,644,600	364.38		76,502		71,074		82,231			(5,428)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/04/2026	19,304	7,198,165	372.88		253,272		235,215		262,068			(18,056)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/12/2024	12/09/2026	4,954	1,869,605	377.39		56,476		52,469		56,895			(4,007)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/07/2026	4,751	1,732,741	364.72		79,720		74,052		85,573			(5,667)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/10/2026	6,123	2,265,233	369.93		88,177		81,926		92,531			(6,251)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/10/2026	6,045	2,292,963	379.3		64,745		60,155		64,456			(4,590)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	7,316	2,664,421	364.18		124,815		115,975		134,186			(8,840)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	10,778	4,010,728	372.13		145,176		134,895		150,671			(10,282)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	9,569	3,603,312	376.55		112,152		104,209		113,564			(7,943)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/15/2024	217	995,696	4,588.04		104,246		78,442		183,508			(25,803)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/02/2024	209	990,227	4,737.02		80,706		61,791		152,798			(18,916)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/11/2024	124	584,803	4,722.25		49,862		38,495		92,951			(11,367)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/07/2025	242	1,109,642	4,584.35		168,184		149,072		261,414			(19,112)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/13/2025	251	1,211,911	4,819.88		136,869		121,456		226,939			(15,413)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/20/2025	221	1,081,718	4,895.76		110,574		98,252		187,999			(12,323)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/26/2025	244	1,212,638	4,962.1		113,532		100,991		197,057			(12,540)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/02/2025	349	1,750,964	5,010.34		153,826		136,984		271,242			(16,842)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/05/2025	311	1,556,766	5,004.23		138,376		123,291		243,253			(15,085)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/11/2025	186	953,704	5,115.34		72,199		64,396		132,049			(7,802)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/06/2026	221	1,030,065	4,663.46		180,240		167,039		265,033			(13,201)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/09/2026	227	1,097,374	4,826.38		163,561		151,616		247,415			(11,945)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/13/2026	206	966,219	4,687.88		165,747		153,690		244,401			(12,057)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/16/2026	341	1,672,498	4,903.68		230,928		214,178		354,452			(16,750)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/20/2026	211	1,006,969	4,761.76		161,007		149,373		240,527			(11,633)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/24/2026	210	1,055,191	5,013.02		130,184		120,814		204,298			(9,370)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	11/27/2026	230	1,086,042	4,730.56		179,874		166,964		266,828			(12,910)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/03/2026	287	1,442,516	5,020.24		177,619		164,944		278,815			(12,675)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/04/2026	195	942,140	4,820.61		143,101		132,899		215,728			(10,202)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	01/12/2024	12/11/2026	277	1,409,182	5,084.18		162,735		151,210		258,632			(11,525)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/11/2024	12/05/2025	5,458	1,268,046	232.33		43,554		38,807		86,837			(4,748)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/11/2024	12/11/2025	16,795	3,925,164	233.71		122,772		109,504		249,624			(13,268)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/11/2024	12/12/2025	4,949	1,162,518	234.91		33,404		29,799		69,150			(3,605)				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 Quarter-end (b)
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/15/2025	6,093	1,435,131	235.53	39,484		35,241		82,447			(4,243)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/19/2025	16,500	3,889,121	235.7	105,932		94,614		221,339			(11,318)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/26/2025	7,987	1,891,540	236.83	47,602		42,567		100,890			(5,035)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/29/2025	5,703	1,353,654	237.34	32,852		29,391		70,095			(3,461)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	01/02/2026	7,360	1,737,603	236.08	46,296		41,446		96,957			(4,849)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	01/08/2026	4,268	1,010,335	236.71	25,780		23,102		54,399			(2,678)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/12/2024	4,025	936,129	232.57	26,284		20,311		61,902			(5,974)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	12/20/2024	4,843	1,140,802	235.57	24,407		18,992		61,736			(5,416)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	01/10/2025	7,303	1,722,820	235.91	36,368		28,770		91,306			(7,598)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	01/11/2024	01/09/2026	13,075	3,091,405	236.43	80,544		72,189		169,224			(8,355)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/08/2027	27,378	7,670,673	280.18	221,211		206,138		278,866			(15,073)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/11/2027	5,357	1,513,440	282.53	38,247		35,648		48,073			(2,599)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/08/2027	37,480	10,598,299	282.77	263,861		245,882		331,528			(17,979)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/12/2027	13,401	3,758,414	280.46	106,805		99,554		134,639			(7,251)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/11/2027	17,019	4,764,036	279.93	139,383		129,912		175,812			(9,471)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/12/2027	11,037	3,124,159	283.06	76,597		71,397		96,188			(5,200)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/09/2025	8,263	2,316,211	280.32	39,496		31,309		62,509			(8,187)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/09/2025	4,123	1,160,966	281.6	17,439		13,824		27,726			(3,615)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/10/2025	14,707	4,125,210	280.5	69,268		54,950		109,550			(14,318)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/10/2025	19,714	5,553,051	281.68	82,799		65,684		131,689			(17,115)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/09/2026	5,163	1,449,426	280.76	33,608		30,163		45,491			(3,445)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2024	01/12/2026	5,278	1,487,195	281.78	32,195		28,909		43,538			(3,286)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2024	01/15/2025	152,644	48,795,826	319.67	1,066,984		851,819		2,190,368			(215,165)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2024	01/15/2026	16,182	5,172,762	319.67	161,492		145,276		273,344			(16,216)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/17/2024	01/15/2025	225,838	83,541,986	369.92	1,526,665		1,218,801		2,533,077			(307,863)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/17/2024	01/15/2026	42,027	15,546,447	369.92	412,700		371,260		571,637			(41,440)				03
JAN 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/17/2024	01/15/2025	93,162	27,049,697	290.35	538,479		429,890		683,889			(108,588)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	01/16/2024	01/10/2025	9,254	3,479,273	375.96	65,798		52,343		195,221			(13,454)				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 Quarter-end (b)
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/10/2025	5,152	1,949,610	378.41	31,519		25,074		98,648			(6,445)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/14/2026	3,493	1,324,647	379.19	31,029		27,909		72,268			(3,120)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/08/2027	5,381	2,014,520	374.41	69,252		64,592		135,098			(4,659)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/08/2027	5,311	1,995,115	375.65	65,625		61,210		129,250			(4,415)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/08/2027	21,102	8,005,760	379.38	229,923		214,454		466,178			(15,470)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/12/2027	6,842	2,599,416	379.9	73,369		68,451		149,215			(4,918)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2027	112,035	11,581,042	103.37	289,834		270,334		507,712			(19,500)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2027	126,517	13,160,300	104.02	299,213		279,081		529,072			(20,131)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/12/2027	42,594	4,403,766	103.39	110,020		102,645		192,617			(7,375)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/12/2027	51,992	5,419,087	104.23	119,581		111,565		211,834			(8,016)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2025	20,175	2,073,619	102.78	38,010		30,194		96,182			(7,816)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/09/2025	23,508	2,428,836	103.32	39,094		31,077		102,026			(8,016)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/10/2025	43,298	4,476,610	103.39	70,923		56,420		185,597			(14,502)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/10/2025	13,040	1,354,513	103.87	19,013		15,125		51,176			(3,888)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2026	10,097	1,040,640	103.06	23,709		21,305		46,854			(2,404)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2026	35,083	3,626,218	103.36	78,376		70,430		156,097			(7,946)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/09/2026	17,831	1,840,729	103.23	40,727		36,603		80,807			(4,124)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/09/2026	27,756	2,884,944	103.94	56,261		50,565		113,612			(5,696)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/16/2024	01/08/2027	88,268	9,073,934	102.8	246,532		229,945		428,326			(16,587)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	2,740,726	2,740,726	4,783.83	122,510		97,805		230,354			(24,705)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	11,051,993	11,051,993	4,783.83	503,971		402,341		972,529			(101,629)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	7,547,014	7,547,014	4,783.83	277,730		221,724		457,694			(56,006)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	113,195,195	113,195,195	4,783.83	3,792,039		3,027,346		6,069,608			(764,693)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	110,038,422	110,038,422	4,783.83	4,225,475		3,373,377		7,091,462			(852,099)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	4,556,893	4,556,893	4,783.83	177,263		141,517		299,130			(35,746)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	9,544,078	9,544,078	4,783.83	388,444		310,111		669,023			(78,333)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	23,968,703	23,968,703	4,783.83	982,717		784,545		1,704,852			(198,172)				03
JAN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWIFA76	01/17/2024	01/15/2025	8,476,688	8,476,688	4,783.83	358,564		286,257		635,136			(72,307)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	8,318	39,789,889	4,783.83		1,427,629	1,149,262		6,057,381			(278,368)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	18,149	86,821,779	4,783.83	3,735,248		3,006,926		13,217,242			(728,321)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	583	2,788,447	4,783.83	130,894		105,371		424,497			(25,522)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	1,347	6,443,819	4,783.83	318,323		256,254		980,970			(62,069)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	1,611	7,708,281	4,783.83	392,872		316,267		1,173,464			(76,605)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	3,639	17,406,444	4,783.83	919,620		740,307		2,649,856			(179,313)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	217	1,037,182	4,783.83	63,014		50,727		157,895			(12,287)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	1,235	5,906,691	4,783.83	362,872		292,117		899,200			(70,755)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	1,725	9,079,785	5,262.21	216,978		174,670		645,631			(42,308)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	485	2,319,727	4,783.83	97,157		78,212		353,142			(18,944)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2026	305	1,606,974	5,262.21	100,131		90,450		192,960			(9,681)				03
JAN 25 IUL Call	VAGLB: Fixed Indexed	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFT09	.01/18/2024	.01/15/2025	2,381	13,098,008	5,501.4	140,161		112,831		569,372			(27,329)				03
MOZAIC2 Call	JPIMorgan Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/16/2026	5,496	2,044,247	371.92	52,491		47,423		68,688			(5,068)				03
JAN 25 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/10/2025	7,592	2,805,963	369.6	56,028		44,949		86,423			(11,079)				03
MOZAIC2 Call	JPIMorgan Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/08/2027	3,304	1,220,343	369.38	44,733		41,839		51,261			(2,894)				03
JAN 27 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/08/2027	5,163	1,927,207	373.29	61,850		57,848		69,812			(4,001)				03
JAN 25 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/10/2025	4,991	1,854,054	371.51	32,838		26,345		50,670			(6,493)				03
JAN 27 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/11/2027	3,421	1,262,329	369.02	46,864		43,841		53,782			(3,024)				03
JAN 25 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/16/2025	2,747	1,013,357	368.83	21,375		17,219		32,823			(4,156)				03
MOZAIC2 Call	JPIMorgan Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/11/2027	3,716	1,386,079	373	45,001		42,098		50,832			(2,903)				03
JAN 25 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/17/2025	3,596	1,329,164	369.66	26,716		21,535		40,989			(5,180)				03
MOZAIC2 Call	JPIMorgan Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/12/2027	7,756	2,869,480	369.98	103,229		96,575		118,020			(6,654)				03
JAN 26 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/09/2026	3,289	1,221,346	371.32	32,070		28,943		42,058			(3,127)				03
JAN 27 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/12/2027	5,033	1,882,226	373.98	59,137		55,325		66,474			(3,812)				03
JAN 26 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/12/2026	4,116	1,534,688	372.88	37,659		34,003		49,245			(3,656)				03
MOZAIC2 Call	JPIMorgan Annuity	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/15/2027	6,486	2,379,984	366.97	94,688		88,602		109,303			(6,086)				03
JAN 26 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/13/2026	2,917	1,093,908	374.96	24,448		22,078		31,813			(2,370)				03
JAN 27 JPIMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/18/2024	.01/15/2027	6,077	2,241,844	368.89	83,745		78,362		96,038			(5,383)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	7,576	2,810,597	371.01		97,800		91,514		111,287			(6,287)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/16/2026	2,961	1,087,896	367.37		34,025		30,740		44,730			(3,285)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	11,055	4,122,458	372.9		134,541		125,893		151,909			(8,648)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/16/2026	2,581	957,032	370.76		25,864		23,367		33,902			(2,497)				03
JAN 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	01/17/2024	01/15/2025	161,877	38,442,602	237.48		684,741		551,226		1,818,506			(133,515)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	2,888	1,059,515	366.91		25,989		21,008		38,377			(4,981)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	12,961	4,759,908	367.24		114,578		92,617		169,216			(21,961)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	2,714	996,203	367.1		24,179		19,545		35,698			(4,634)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/10/2025	2,301	848,704	368.79		18,480		14,867		27,451			(3,612)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	5,522	2,028,522	367.37		48,481		39,189		71,582			(9,292)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/10/2025	2,599	959,146	369.04		20,584		16,561		30,561			(4,024)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/10/2025	3,011	1,111,832	369.29		23,484		18,893		34,896			(4,590)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/13/2025	2,647	979,071	369.85		20,092		16,198		29,770			(3,894)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/13/2025	3,586	1,326,537	369.89		27,148		21,886		40,236			(5,262)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/13/2025	3,851	1,424,381	369.92		29,110		23,468		43,125			(5,642)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025	2,902	1,073,136	369.82		22,083		17,814		32,714			(4,268)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025	6,339	2,344,756	369.92		47,983		38,709		71,043			(9,274)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/13/2024	4,868	1,434,634	294.73		40,304		31,747		69,071			(8,557)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/16/2024	3,888	1,149,273	295.56		30,524		24,103		52,595			(6,421)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025	3,761	1,391,239	369.91		28,471		22,968		42,178			(5,503)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/19/2024	4,982	1,478,939	296.86		35,870		28,393		62,278			(7,477)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/20/2024	4,084	1,211,699	296.7		29,772		23,584		51,582			(6,188)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/09/2025	3,836	1,136,536	296.29		29,421		23,654		50,015			(5,767)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/23/2024	3,867	1,148,011	296.91		27,878		22,136		48,261			(5,742)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/10/2025	3,788	1,127,892	297.75		26,327		21,181		45,168			(5,146)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/27/2024	3,739	1,112,733	297.64		25,758		20,516		44,627			(5,243)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/13/2025	3,858	1,150,841	298.32		25,885		20,868		44,433			(5,017)				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/27/2024	3,707	1,102,889	297.5		25,765		20,521		44,649			(5,244)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	3,763	1,119,089	297.38		27,057		21,871		46,043			(5,186)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/03/2025	3,289	973,750	296.04		25,492		20,408		43,450			(5,084)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	6,444	1,919,247	297.85		44,848		36,252		76,567			(8,596)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/03/2025	3,645	1,080,388	296.41		27,556		22,060		47,088			(5,495)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025	3,052	1,128,970	369.92		23,103		18,638		34,206			(4,465)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025	2,970	1,098,655	369.89		22,544		18,199		33,373			(4,345)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025	2,558	946,241	369.92		19,389		15,652		28,691			(3,737)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025	6,276	2,321,470	369.92		47,569		38,401		70,389			(9,168)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025	2,572	951,213	369.9		19,518		15,756		28,877			(3,762)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025	6,769	2,504,066	369.92		51,311		41,421		75,926			(9,889)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025	3,081	1,136,300	368.78		24,958		20,161		36,915			(4,797)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025	2,375	875,964	368.81		19,215		15,522		28,407			(3,693)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025	8,276	3,052,590	368.84		66,789		53,952		98,817			(12,837)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025	2,831	1,044,291	368.83		22,877		18,480		33,825			(4,397)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025	2,946	1,081,211	367		26,397		21,337		38,965			(5,059)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025	442	2,113,534	4,776.78		41,330		33,346		322,842			(7,984)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025	427	2,038,538	4,772.64		84,187		67,924		313,090			(16,263)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025	480	2,295,262	4,780.6		127,064		102,517		348,836			(24,546)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025	653	3,125,373	4,782.66		184,700		149,019		473,703			(35,681)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025	682	3,261,050	4,782.86		202,214		163,150		494,136			(39,064)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/13/2025	330	1,577,922	4,783.61		33,982		27,473		239,753			(6,509)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/13/2025	614	2,934,659	4,783.47		176,357		142,576		445,981			(33,781)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/14/2025	366	1,748,130	4,778.4		54,411		44,018		267,739			(10,393)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/15/2025	383	1,809,704	4,721.87		126,158		102,128		298,488			(24,030)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/16/2025	471	2,244,078	4,761.06		68,556		55,535		352,115			(13,022)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/16/2025	472	2,250,818	4,765.35		131,232		106,305		351,211			(24,927)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/17/2025	481	2,285,027	4,746.53		137,991		111,854		365,706			(26,138)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/17/2025	585	2,762,080	4,719.89		184,917		149,891		457,377			(35,026)				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 Quarter-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/17/2025	511	2,430,092	4,752.4	135,965		110,211		386,000			(25,754)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/17/2025	302	1,439,295	4,762.25	87,121		70,619		225,730			(16,502)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/17/2025	774	3,743,376	4,834.03	213,907		173,390		533,726			(40,517)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/21/2025	494	2,364,072	4,782.28	158,332		128,672		363,005			(29,660)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/16/2026	73	357,274	4,862.85	44,718		40,512		66,690			(4,206)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/03/2025	718	3,363,766	4,684.78	200,421		160,918		574,698			(39,503)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/03/2025	580	2,724,459	4,696.21	183,643		147,447		458,727			(36,196)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/06/2025	297	1,384,355	4,662.07	92,111		74,112		244,174			(17,999)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/07/2025	270	1,259,361	4,663.78	62,631		50,428		221,860			(12,203)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/08/2025	405	1,928,173	4,759.04	67,115		54,075		300,939			(13,039)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/09/2025	417	1,975,096	4,732.47	98,207		79,181		319,262			(19,026)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/09/2025	363	1,727,266	4,757.13	100,409		80,956		270,436			(19,452)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.01/22/2024	.01/09/2025	623	2,963,955	4,756.33	189,970		153,167		464,547			(36,803)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/19/2025	5,918	2,243,191	379.03	44,742		40,364		52,329			(4,378)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/17/2026	7,313	2,765,705	378.2	79,710		74,587		81,642			(5,123)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/11/2026	7,024	2,565,274	365.2	114,215		106,832		124,623			(7,383)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/18/2026	14,303	5,278,958	369.09	207,674		194,339		222,981			(13,335)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/11/2026	7,306	2,711,831	371.2	99,210		92,797		105,587			(6,413)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/18/2026	23,721	8,945,088	377.09	268,289		251,061		276,511			(17,227)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/18/2026	7,843	2,968,650	378.51	84,704		79,265		86,548			(5,439)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/18/2026	7,889	3,003,996	380.78	78,969		73,899		79,594			(5,071)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/18/2026	11,057	4,243,570	383.79	99,955		93,537		98,675			(6,418)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/11/2026	7,311	2,728,190	373.17	93,360		87,325		98,423			(6,035)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/11/2026	10,737	4,021,352	374.52	131,425		122,930		137,542			(8,495)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/14/2026	7,972	2,934,792	368.15	118,938		111,272		128,251			(7,666)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/20/2024	6,870	2,554,112	371.79	49,050		38,973		67,232			(10,077)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.01/22/2024	.12/14/2026	6,835	2,571,561	376.21	79,359		74,244		82,283			(5,115)				03

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DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/12/2025	7,387	2,758,527	373.43		70,989		63,973		84,897			(7,016)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/14/2026	10,396	3,951,403	380.08		106,354		99,499		107,683			(6,855)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/16/2025	10,923	4,117,075	376.91		90,554		81,655		106,933			(8,898)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	6,808	2,509,081	368.55		100,418		93,951		108,066			(6,466)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	10,288	3,870,028	376.16		119,755		112,044		124,127			(7,712)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2025	6,688	2,498,812	373.6		64,076		57,797		76,515			(6,278)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	6,962	2,639,287	379.1		73,588		68,850		74,993			(4,739)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2025	7,849	2,962,064	377.37		63,893		57,632		75,236			(6,260)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	12,115	4,633,190	382.42		114,612		107,232		114,243			(7,380)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/19/2025	6,597	2,461,317	373.11		64,582		58,263		77,197			(6,319)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/16/2026	7,040	2,664,402	378.47		76,031		71,140		77,757			(4,891)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/15/2027	293	1,375,096	4,687.24		261,592		245,453		356,484			(16,139)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/15/2027	295	1,456,884	4,941.94		217,209		203,808		307,629			(13,401)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/15/2027	310	1,594,724	5,143.94		193,015		181,107		283,311			(11,908)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/15/2027	474	2,444,685	5,157.89		291,496		273,513		428,995			(17,984)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/22/2027	338	1,662,673	4,917.26		255,511		239,849		359,572			(15,663)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/22/2027	449	2,338,296	5,206.51		266,457		250,123		394,707			(16,334)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/10/2025	427	2,053,140	4,811.22		174,421		141,127		299,521			(33,294)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/16/2025	537	2,639,693	4,914.44		185,079		150,344		335,841			(34,735)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/17/2025	315	1,530,485	4,857.91		120,440		97,900		211,182			(22,541)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/22/2025	263	1,299,685	4,938.95		87,858		71,642		160,991			(16,216)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/12/2026	376	1,868,975	4,966.32		201,502		182,699		312,995			(18,803)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/16/2026	362	1,784,707	4,925.64		203,738		184,832		312,511			(18,906)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/22/2026	344	1,719,031	4,993.99		180,636		164,012		281,478			(16,625)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/08/2027	319	1,559,755	4,884.92		244,743		229,546		344,158			(15,197)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/11/2027	456	2,246,780	4,927.15		339,063		318,068		479,587			(20,996)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/23/2024	01/12/2027	335	1,652,674	4,931.59		248,435		233,065		351,643			(15,369)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/16/2025	9,110	2,550,594	279.99		44,637		36,260		71,275			(8,377)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/16/2025	4,224	1,186,792	280.96		18,882		15,338		30,309			(3,544)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/17/2025	15,732	4,393,363	279.26	82,594		67,136		131,146			(15,458)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/17/2025	25,386	7,122,316	280.56	118,045		95,953		188,985			(22,092)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2025	17,277	4,840,463	280.17	83,966		68,468		133,627			(15,498)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2025	4,928	1,383,891	280.83	22,520		18,364		35,948			(4,157)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/16/2026	11,471	3,202,496	279.17	82,251		74,618		112,124			(7,633)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2026	3,456	977,136	282.7	19,736		17,920		26,910			(1,816)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/16/2026	11,632	3,273,133	281.38	72,237		65,534		98,678			(6,703)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/15/2027	60,956	17,023,121	279.27	512,638		481,011		652,216			(31,627)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2026	7,857	2,195,133	279.37	55,788		50,654		76,003			(5,134)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/15/2027	50,006	14,094,295	281.85	367,547		344,871		466,329			(22,676)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/19/2027	7,250	2,025,215	279.35	60,825		57,087		77,338			(3,739)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/19/2027	11,131	3,138,708	281.98	81,367		76,366		103,207			(5,001)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2027	15,835	4,424,410	279.41	132,696		124,562		168,475			(8,134)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/23/2024	01/22/2027	26,895	7,585,087	282.03	196,331		184,296		248,850			(12,035)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2026	2,591	962,172	371.35	28,242		25,682		33,286			(2,560)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2026	2,936	1,094,910	372.95	30,004		27,284		35,195			(2,720)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	6,197	2,280,141	367.96	94,810		89,042		101,047			(5,767)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/17/2025	6,662	2,454,240	368.38	61,093		49,798		81,686			(11,294)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	2,852	1,057,335	370.68	40,248		37,799		42,387			(2,448)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/17/2025	7,831	2,900,264	370.37	64,290		52,405		85,637			(11,886)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	5,003	1,861,661	372.12	67,589		63,477		70,680			(4,111)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2025	3,472	1,284,450	369.94	29,408		24,047		39,098			(5,362)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/19/2027	4,484	1,654,226	368.91	66,858		62,806		70,899			(4,052)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2025	3,351	1,246,810	372.08	25,098		20,522		33,213			(4,576)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/19/2027	3,243	1,209,702	373	42,745		40,154		44,471			(2,591)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2025	2,857	1,056,192	369.63	24,631		20,153		32,773			(4,478)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2027	11,179	4,134,318	369.82	162,323		152,512		171,454			(9,811)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2025	3,447	1,281,384	371.7	26,441		21,634		34,992			(4,808)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2027	12,413	4,641,912	373.95	159,013		149,402		164,620			(9,611)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/16/2026	2,650	980,129	369.86		30,502		27,709		36,149			(2,792)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/21/2026	2,540	953,516	375.4		23,419		21,290		27,266			(2,129)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/22/2026	3,188	1,179,146	369.92		36,721		33,387		43,478			(3,334)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/16/2025	39,199	4,048,038	103.27		87,805		71,526		171,716			(16,278)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/17/2025	69,394	7,169,049	103.31		154,262		125,743		301,876			(28,519)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/22/2025	27,235	2,830,811	103.94		52,999		43,337		105,741			(9,663)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/16/2026	72,674	7,526,127	103.56		193,531		175,815		314,458			(17,716)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/22/2026	12,295	1,282,133	104.28		29,275		26,617		47,941			(2,658)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/15/2027	319,366	33,012,896	103.37		979,497		919,914		1,447,504			(59,582)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/19/2027	59,875	6,224,014	103.95		170,464		160,133		252,806			(10,331)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/22/2027	115,857	12,073,447	104.21		318,954		299,677		473,493			(19,277)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/16/2025	4,072	1,527,445	375.09		37,233		30,588		88,893			(6,645)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/16/2025	4,206	1,585,205	376.92		34,713		28,518		85,599			(6,195)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/16/2026	4,237	1,600,654	377.78		46,238		42,181		91,581			(4,057)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/17/2025	5,904	2,209,274	374.23		56,627		46,549		133,067			(10,078)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/23/2026	3,414	1,296,428	379.79		34,494		31,496		69,431			(2,997)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/17/2025	5,238	1,971,725	376.44		44,479		36,563		108,641			(7,916)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/15/2027	19,655	7,358,780	374.4		284,750		268,170		493,981			(16,580)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/22/2025	2,617	986,522	377.01		21,652		17,852		53,178			(3,800)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/15/2027	18,690	7,080,091	378.81		235,102		221,413		419,582			(13,689)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/19/2027	2,711	1,020,324	376.42		36,892		34,751		64,790			(2,140)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/22/2025	2,829	1,072,198	379.06		20,797		17,147		52,972			(3,650)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/19/2027	3,464	1,315,544	379.73		42,349		39,893		75,982			(2,457)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/23/2025	2,636	992,529	376.48		22,502		18,564		54,688			(3,938)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/22/2027	7,647	2,880,064	376.64		103,457		97,472		181,789			(5,985)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/23/2025	3,550	1,344,616	378.75		26,617		21,959		67,334			(4,658)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/22/2027	17,997	6,856,665	380.98		211,340		199,114		381,913			(12,226)				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 Quarter-end (b)
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/24/2024	01/16/2026	2,797	1,048,641	374.88		34,220		31,217		65,965			(3,003)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/21/2026	6,977	2,582,780	370.16		102,290		96,375		104,915			(5,914)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/21/2026	8,659	3,277,495	378.52		97,757		92,105		95,649			(5,652)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/21/2026	8,864	3,391,555	382.61		87,490		82,432		83,189			(5,059)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/22/2026	5,084	1,884,271	370.64		73,461		69,218		75,188			(4,244)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/22/2026	7,013	2,655,480	378.65		78,896		74,339		77,111			(4,557)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/26/2024	3,338	1,240,805	371.7		25,971		21,170		33,043			(4,801)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/22/2026	3,043	1,165,806	383.16		29,483		27,780		27,932			(1,703)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/27/2024	3,596	1,345,664	374.2		24,094		19,654		30,265			(4,440)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/22/2026	6,929	2,672,135	385.62		61,741		58,175		57,412			(3,567)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/19/2025	3,977	1,492,343	375.2		37,587		34,254		42,292			(3,333)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/23/2026	5,914	2,253,007	380.99		61,619		58,063		59,296			(3,556)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/23/2025	9,991	3,778,517	378.2		83,223		75,887		92,293			(7,336)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/24/2026	12,502	4,646,388	371.64		175,409		165,295		178,535			(10,113)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/24/2025	4,033	1,531,905	379.85		31,255		28,504		34,352			(2,751)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/24/2026	16,845	6,390,228	379.36		185,292		174,609		180,252			(10,683)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/26/2025	4,122	1,531,778	371.65		45,378		41,396		51,632			(3,983)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/24/2026	8,046	3,067,859	381.28		83,117		78,325		79,785			(4,792)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/26/2025	4,099	1,550,708	378.31		34,063		31,073		37,737			(2,990)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/24/2026	4,130	1,588,882	384.72		37,996		35,805		35,568			(2,191)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/26/2025	4,047	1,538,877	380.24		30,880		28,169		33,859			(2,710)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/28/2026	9,435	3,506,274	371.61		132,756		125,130		135,073			(7,625)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/26/2025	2,063	789,030	382.41		14,278		13,025		15,447			(1,253)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/28/2026	10,742	4,081,917	379.99		116,015		109,352		112,363			(6,664)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/28/2026	10,858	4,171,644	384.2		101,957		96,100		95,790			(5,856)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/29/2024	12/28/2026	5,731	2,219,402	387.27		48,426		45,644		44,413			(2,782)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/23/2025	13,812	3,873,203	280.42		65,608		54,429		104,551			(11,179)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/23/2025	5,989	1,682,103	280.85		27,311		22,658		43,633			(4,654)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/24/2025	20,926	5,836,384	278.9	114,258		94,844		180,476			(19,414)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/24/2025	13,945	3,908,477	280.27	67,217		55,796		107,032			(11,421)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	14,428	4,017,629	278.47	108,639		99,473		147,546			(9,166)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	6,037	1,689,648	279.89	41,594		38,084		56,538			(3,509)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	3,702	1,041,901	281.42	23,065		21,119		31,417			(1,946)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/15/2027	1,214	342,470	282.01	8,865		8,364		11,226			(501)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/26/2026	3,494	980,118	280.48	23,203		21,253		31,561			(1,950)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/22/2027	11,012	3,061,785	278.04	99,218		93,650		125,662			(5,568)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/28/2026	2,369	670,134	282.93	13,382		12,261		18,208			(1,121)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/22/2027	26,015	7,284,628	280.02	211,759		199,876		268,111			(11,883)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/22/2027	17,977	5,071,981	282.13	130,696		123,362		165,432			(7,334)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/25/2027	17,772	4,961,412	279.17	151,240		142,776		191,605			(8,464)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/25/2027	15,995	4,507,327	281.79	118,685		112,043		150,104			(6,642)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/26/2027	15,069	4,208,727	279.29	127,487		120,359		161,499			(7,128)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/26/2027	26,976	7,603,705	281.87	199,352		188,206		252,117			(11,146)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/28/2025	10,075	3,732,404	370.48	89,865		74,970		110,429			(14,895)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/28/2025	4,812	1,782,765	370.46	42,974		35,851		52,810			(7,123)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/29/2025	5,037	1,871,546	371.55	42,362		35,360		51,870			(7,002)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/29/2025	15,480	5,755,099	371.78	128,638		107,375		157,215			(21,262)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/29/2025	6,629	2,461,039	371.25	56,745		47,365		69,496			(9,379)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/17/2025	5,490	2,023,168	368.5	53,805		44,607		66,866			(9,197)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/21/2025	4,846	1,785,642	368.46	47,832		39,748		59,324			(8,084)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/21/2025	11,165	4,118,182	368.86	107,850		89,622		133,638			(18,228)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/22/2025	5,521	2,041,589	369.77	50,795		42,234		62,788			(8,561)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/22/2025	12,105	4,478,063	369.95	110,272		91,687		136,227			(18,585)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/22/2025	3,383	1,251,548	369.95	30,819		25,625		38,073			(5,194)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/22/2025	8,033	2,971,986	369.95	73,185		60,850		90,411			(12,335)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/23/2025	5,234	1,933,795	369.47	48,990		40,756		60,583			(8,234)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	01/30/2024	01/23/2025	6,736	2,489,747	369.64	62,506		52,001		77,208			(10,505)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/24/2025	5,655	2,092,169	370		51,513		42,879		63,530			(8,633)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/24/2025	16,391	6,068,925	370.27		147,023		122,382		181,284			(24,641)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/24/2025	5,865	2,169,012	369.84		53,897		44,864		66,504			(9,033)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/24/2025	3,269	1,211,301	370.51		28,966		24,111		35,655			(4,855)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/27/2025	6,316	2,339,194	370.35		56,656		47,240		69,707			(9,417)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/27/2025	8,620	3,193,441	370.48		76,802		64,037		94,412			(12,765)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	01/30/2024	01/28/2025	5,066	1,876,452	370.38		45,394		37,870		55,857			(7,524)				03
JAN 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	01/30/2024	01/03/2025	4,084	771,265	188.83		20,341		16,719		14,571			(3,621)				03
JAN 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	01/30/2024	01/29/2025	5,577	1,051,957	188.63		30,561		25,510		21,183			(5,051)				03
JAN 25 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	12/22/2025	5,160	983,143	190.54		26,418		24,121		22,955			(2,297)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/02/2026	4,980	952,498	191.25		24,254		22,178		20,873			(2,076)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/06/2026	4,990	962,035	192.8		21,506		19,676		18,010			(1,830)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/08/2026	6,128	1,168,037	190.61		31,497		28,824		27,434			(2,673)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/12/2026	5,408	1,030,153	190.47		28,178		25,800		24,613			(2,378)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/16/2026	5,917	1,136,289	192.04		27,336		25,042		23,234			(2,294)				03
JAN 26 JPUSCYQL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	01/30/2024	01/29/2026	9,654	1,841,156	190.71		49,912		45,799		43,500			(4,114)				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	01/30/2024	01/02/2025	1,394	932,083	668.5		47,657		39,147		46,616			(8,510)				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	01/30/2024	01/15/2025	1,737	1,164,605	670.33		51,287		42,470		47,528			(8,817)				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	01/30/2024	01/29/2025	2,818	1,896,441	672.9		79,927		66,716		75,768			(13,211)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/23/2026	22,543	2,343,343	103.95		59,829		54,857		92,284			(4,972)				03
JAN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/23/2026	23,671	2,476,209	104.61		56,550		51,850		87,848			(4,699)				03
JAN 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/15/2027	2,312	238,770	103.27		7,526		7,107		10,607			(418)				03
JAN 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/22/2027	97,934	10,163,615	103.78		299,091		282,567		422,309			(16,524)				03
JAN 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/22/2027	117,935	12,339,532	104.63		322,434		304,620		456,889			(17,814)				03
JAN 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/25/2027	149,804	15,600,563	104.14		437,127		413,043		617,884			(24,084)				03
JAN 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/25/2027	104,102	10,929,718	104.99		271,499		256,541		385,104			(14,959)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/23/2025	38,849	4,036,007	103.89		82,243		68,421		152,238			(13,822)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/24/2025	66,211	6,895,257	104.14		132,820		110,560		247,562			(22,260)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	01/29/2024	01/24/2025	24,224	2,534,834	104.64		43,410		36,135		82,135			(7,275)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/30/2025	8,333	3,104,879	372.62		65,494		55,306		80,458			(10,188)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/31/2025	5,722	2,124,961	371.37		48,350		40,850		59,642			(7,500)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/23/2026	7,064	2,623,365	371.35		81,170		74,839		90,755			(6,331)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/26/2026	6,370	2,375,539	372.95		68,792		63,449		76,482			(5,343)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/30/2026	6,181	2,306,302	373.15		66,380		61,253		73,690			(5,127)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/22/2027	9,586	3,569,127	372.32		135,069		128,079		134,761			(6,991)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/25/2027	12,977	4,836,899	372.73		180,899		171,562		179,984			(9,337)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/26/2027	19,340	7,196,518	372.11		274,818		260,647		274,262			(14,171)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/29/2027	44,892	16,772,126	373.61		610,083		578,711		603,994			(31,373)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	02/01/2024	01/24/2025	14,154	5,254,021	371.21		119,599		100,680		148,092			(18,920)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/30/2025	6,906	2,619,698	379.33		53,699		45,472		128,248			(8,227)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/31/2025	3,986	1,508,338	378.37		32,783		27,775		76,974			(5,009)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/26/2026	5,903	2,234,821	378.59		65,574		60,565		124,756			(5,009)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/30/2026	5,102	1,930,527	378.39		57,265		52,915		108,563			(4,350)				03
JAN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/22/2027	10,244	3,884,233	379.19		132,462		125,722		227,950			(6,740)				03
JAN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/25/2027	12,409	4,713,189	379.83		157,346		149,362		271,700			(7,983)				03
JAN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/26/2027	14,409	5,467,707	379.46		184,995		175,618		318,650			(9,378)				03
JAN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/29/2027	41,343	15,737,202	380.65		511,218		485,375		886,186			(25,843)				03
JAN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	02/01/2024	01/24/2025	14,665	5,537,539	377.59		124,926		105,462		291,438			(19,464)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/30/2026	6,138	1,727,734	281.5		39,281		36,297		51,956			(2,984)				03
JAN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/29/2027	60,367	16,890,790	279.8		508,897		483,171		630,364			(25,725)				03
JAN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/29/2027	56,883	16,059,175	282.32		419,796		398,574		519,042			(21,221)				03
FEB 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	02/01/2027	10,497	2,951,788	281.21		82,294		78,146		101,827			(4,149)				03
FEB 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	02/01/2027	9,921	2,816,376	283.89		67,361		63,965		83,028			(3,396)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/29/2025	8,974	2,511,453	279.87		46,842		39,646		71,543			(7,196)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/30/2025	5,560	1,561,013	280.74		26,856		22,742		41,111			(4,115)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/30/2025	13,466	3,792,963	281.67		59,654		50,515		91,535			(9,139)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFM8T61CT2L10CEMIK50	02/02/2024	01/31/2025	9,012	2,527,542	280.45		44,792		37,949		68,404			(6,843)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/31/2025	4,308	1,211,225	281.15	20,076	17,009	30,728					(3,067)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/31/2025	9,027	2,551,259	282.62	36,560	30,974	56,177					(5,586)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/29/2026	3,438	961,124	279.55	24,926	23,030	32,960					(1,896)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	5,624	1,592,933	283.25	31,999	29,568	42,328					(2,431)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	5,122	1,433,286	279.82	36,521	33,747	48,298					(2,774)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	1,328	382,180	287.86	5,443	5,030	7,143					(414)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/24/2025	562	2,733,053	4,866.72	246,685	208,841	375,856					(37,844)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/29/2025	504	2,523,274	5,007.49	176,672	149,949	285,128					(26,724)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/31/2025	606	3,011,896	4,967.01	229,636	195,095	362,462					(34,541)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/31/2025	117	602,762	5,130.76	32,853	27,912	56,122					(4,942)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/23/2026	425	2,086,092	4,903.26	275,479	254,703	375,567					(20,776)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/29/2026	508	2,565,323	5,049.75	284,973	263,660	397,769					(21,314)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	02/04/2026	375	1,913,922	5,107.06	198,589	183,859	280,155					(14,731)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/22/2027	523	2,627,330	5,025.69	396,780	376,941	519,033					(19,839)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/25/2027	373	1,906,859	5,114.28	264,347	251,166	349,842					(13,181)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/26/2027	393	1,982,994	5,051.7	292,654	278,076	384,118					(14,579)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/26/2027	417	2,189,961	5,255.99	262,892	249,796	354,599					(13,096)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/29/2027	440	2,119,246	4,821.07	389,257	369,919	497,041					(19,338)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	01/29/2027	739	3,896,658	5,273.95	460,621	437,739	621,914					(22,883)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	02/01/2027	418	2,186,523	5,225.54	272,444	258,947	365,260					(13,497)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/05/2024	02/02/2027	468	2,394,627	5,117.6	333,117	316,629	440,057					(16,488)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/29/2025	39,141	4,089,483	104.48	70,728	60,030	137,234					(10,698)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/30/2025	30,251	3,163,337	104.57	53,605	45,519	104,203					(8,086)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/31/2025	47,651	4,974,780	104.4	87,869	74,652	169,753					(13,217)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/31/2025	1,787	187,027	104.66	3,106	2,639	6,048					(467)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/29/2026	13,134	1,370,628	104.36	31,967	29,576	50,654					(2,391)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/29/2026	9,416	989,169	105.05	20,480	18,948	32,700					(1,532)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/30/2026	14,226	1,482,180	104.19	35,607	32,948	56,272					(2,659)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/02/2024	01/30/2026	5,304	556,560	104.94	11,753	10,875	18,738					(878)				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	12/18/2026	2,350	244,189	103.93		6,828		6,475		9,924			(353)				03	
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/29/2027	145,101	15,128,244	104.26		408,460		388,168		589,578			(20,291)				03	
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/29/2027	187,977	19,763,945	105.14		470,507		447,134		682,036			(23,374)				03	
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	02/01/2027	63,203	6,580,713	104.12		181,330		172,347		261,464			(8,983)				03	
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	02/01/2027	22,060	2,315,814	104.98		56,473		53,675		81,772			(2,798)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025	1,041	5,088,306	4,886.4		297,963		252,972		680,894			(44,992)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/27/2025	321	1,554,078	4,845.59		85,844		72,992		220,866			(12,852)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/27/2025	609	2,973,607	4,886.22		180,636		153,591		399,690			(27,044)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/29/2025	718	3,519,722	4,900.96		88,227		75,092		464,629			(13,135)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/29/2025	770	3,793,813	4,925.75		128,762		109,592		483,541			(19,170)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025	342	1,676,903	4,899.5		77,604		66,083		222,011			(11,521)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025	504	2,478,309	4,920.11		132,818		113,100		318,714			(19,718)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025	575	2,831,225	4,924.64		158,738		135,172		361,760			(23,566)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025	500	2,423,147	4,844.55		68,645		58,482		346,356			(10,162)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025	596	2,892,661	4,854.11		167,805		142,962		408,167			(24,843)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025	595	2,897,650	4,866.81		158,981		135,445		401,869			(23,536)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025	469	2,299,233	4,907.02		125,494		106,916		301,598			(18,579)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025	481	2,373,864	4,938.76		129,807		110,590		297,650			(19,217)				03	
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/03/2025	368	1,806,565	4,912.08		86,138		73,491		236,304			(12,646)				03	
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/03/2025	517	2,565,370	4,958.29		139,043		118,630		314,129			(20,414)				03	
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/04/2025	426	2,110,287	4,952.33		58,378		49,831		261,005			(8,547)				03	
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/05/2025	782	3,850,812	4,922.55		197,494		168,659		497,623			(28,835)				03	
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2026	85	432,915	5,090.72		45,397		42,064		64,240			(3,332)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/22/2025	574	2,779,420	4,839.75		86,356		73,242		395,798			(13,114)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/23/2025	779	3,766,839	4,835.17		207,796		176,330		540,165			(31,466)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/23/2025	733	3,567,688	4,863.99		217,443		184,516		491,882			(32,927)				03	
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025	534	2,597,240	4,868.03		56,570		48,028		356,534			(8,542)				03	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025	511	2,484,589	4,864.78		110,869		94,128		342,601			(16,741)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025	534	2,607,601	4,883.88		142,354		120,859		350,168			(21,495)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/30/2025	19,010	7,061,902	371.49		149,986		127,719		196,570			(22,267)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/30/2025	2,800	1,040,157	371.49		22,092		18,812		28,953			(3,280)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	2,359	874,825	370.8		19,393		16,522		25,433			(2,871)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	3,834	1,423,198	371.19		30,827		26,263		40,394			(4,564)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	18,438	6,843,744	371.17		148,428		126,454		194,483			(21,974)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	11,879	4,412,477	371.45		94,082		80,154		123,231			(13,928)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	12,645	4,693,634	371.18		101,667		86,616		133,299			(15,051)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/31/2025	3,872	1,439,196	371.7		30,201		25,730		39,571			(4,471)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/03/2025	2,591	961,561	371.09		21,040		17,951		27,533			(3,089)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/03/2025	2,782	1,033,103	371.29		22,315		19,039		29,219			(3,276)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/03/2025	13,941	5,176,710	371.34		111,525		95,151		145,959			(16,373)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/04/2025	2,366	878,181	371.09		19,240		16,423		25,165			(2,817)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/04/2025	12,426	4,614,252	371.34		99,532		84,960		130,206			(14,572)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/04/2025	2,854	1,059,505	371.3		22,914		19,559		29,971			(3,355)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/05/2025	2,699	999,060	370.11		23,215		19,825		30,406			(3,389)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/05/2025	3,241	1,199,716	370.14		27,810		23,750		36,447			(4,060)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/05/2025	9,125	3,377,634	370.15		78,293		66,862		102,549			(11,431)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/05/2025	6,060	2,243,002	370.15		51,992		44,401		68,101			(7,591)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	02/05/2025	7,401	2,741,186	370.39		62,611		53,469		82,034			(9,142)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/06/2024	01/30/2025	2,614	970,870	371.44		20,675		17,606		27,109			(3,069)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	02/06/2025	1,894	706,686	373.15		13,995		11,991		17,816			(2,005)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	01/30/2026	3,744	1,391,646	371.74		41,254		38,279		47,440			(2,975)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	02/02/2026	3,541	1,326,986	374.75		34,631		32,144		39,398			(2,487)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	02/05/2026	3,430	1,279,222	372.95		36,152		33,566		41,369			(2,586)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	02/06/2026	1,936	724,138	373.99		19,595		18,195		22,324			(1,400)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	02/07/2024	02/01/2027	5,348	1,988,227	371.78		74,870		71,292		76,853			(3,578)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/01/2027	6,746	2,534,262	375.67		83,853		79,845		84,320			(4,008)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/02/2027	6,154	2,285,519	371.39		87,202		83,038		89,673			(4,164)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	01/31/2025	6,329	2,349,880	371.3		51,580		44,067		66,242			(7,513)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/02/2027	13,169	4,945,497	375.53		164,486		156,631		165,512			(7,854)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	01/31/2025	6,951	2,596,178	373.49		49,909		42,639		63,648			(7,270)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2027	10,981	4,066,861	370.35		160,654		153,004		165,967			(7,650)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2025	3,513	1,300,272	370.14		30,738		26,323		39,502			(4,415)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2027	10,278	3,850,081	374.59		132,279		125,980		133,783			(6,299)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/06/2025	7,701	2,858,852	371.24		63,455		54,365		81,281			(9,090)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	01/31/2025	9,391	3,562,243	379.32		70,803		61,002		174,529			(9,800)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/06/2025	7,418	2,806,794	378.37		59,558		51,451		143,512			(8,106)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/06/2026	2,717	1,037,365	381.78		26,108		24,343		52,065			(1,765)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/01/2027	4,454	1,682,843	377.84		59,234		56,558		102,836			(2,675)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/01/2027	4,410	1,684,737	382.03		51,132		48,823		91,160			(2,309)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/02/2027	7,206	2,726,295	378.32		94,408		90,148		164,360			(4,260)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/02/2027	7,119	2,726,888	383.02		79,886		76,281		143,294			(3,604)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/05/2027	11,668	4,398,403	376.95		159,882		152,688		275,735			(7,194)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/07/2024	02/05/2027	13,207	5,038,570	381.5		156,130		149,105		277,086			(7,025)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/07/2025	6,490	1,823,859	281.01		29,596		25,579		47,115			(4,017)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/07/2025	2,374	667,878	281.29		10,542		9,111		16,811			(1,431)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/05/2026	9,730	2,724,772	280.05		66,648		62,137		90,610			(4,511)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/02/2027	20,487	5,738,246	280.09		166,356		158,850		210,943			(7,506)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/06/2026	6,423	1,798,337	279.99		44,189		41,203		60,062			(2,987)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/02/2027	25,759	7,283,496	282.76		181,340		173,158		229,717			(8,182)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/06/2026	5,269	1,488,122	282.42		30,930		28,840		42,091			(2,090)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/05/2027	76,565	21,393,686	279.42		643,908		614,936		816,662			(28,973)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/05/2027	66,727	18,821,561	282.07		488,438		466,461		618,454			(21,977)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	01/31/2025	11,201	3,140,192	280.36		53,763		46,321		85,682			(7,442)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/08/2024	02/05/2025	10,104	2,820,026	279.09	54,766		47,291		86,344			(7,475)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/08/2024	02/06/2025	6,408	1,795,504	280.21	31,462		27,180		49,849			(4,282)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/08/2024	02/06/2025	7,871	2,212,001	281.02	35,815		30,940		57,049			(4,875)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	7,767	2,966,743	381.98	75,648		72,197		75,125			(3,452)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2025	645	241,416	374.05	4,156		3,552		5,565			(605)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	12,822	4,943,886	385.57	110,528		105,485		106,975			(5,043)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/30/2025	8,818	3,323,626	376.91	74,601		69,381		87,085			(5,220)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/04/2027	7,385	2,735,869	370.47	104,200		99,464		110,254			(4,736)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/02/2026	7,584	2,831,110	373.29	75,084		69,853		88,657			(5,231)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/04/2027	7,219	2,756,074	381.78	70,963		67,737		70,545			(3,226)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/02/2026	12,746	4,864,144	381.62	87,438		81,346		99,972			(6,091)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/05/2027	7,676	2,836,103	369.47	111,688		106,616		118,668			(5,072)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2026	7,341	2,741,783	373.49	72,382		67,383		85,304			(4,999)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/05/2027	7,973	3,001,055	376.38	93,688		89,434		96,146			(4,255)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,623	2,845,283	373.24	98,568		94,062		102,967			(4,506)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/06/2027	7,196	2,722,508	378.35	79,369		75,768		80,537			(3,601)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,345	2,787,666	379.55	77,560		74,014		78,200			(3,546)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/07/2027	7,100	2,671,280	376.26	83,775		79,978		86,041			(3,797)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,734	2,970,911	384.12	69,996		66,796		68,496			(3,200)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/07/2027	8,518	3,252,603	381.86	83,645		79,853		83,073			(3,791)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2027	7,613	2,822,644	370.76	106,660		101,830		112,617			(4,830)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2027	14,777	5,630,791	381.05	149,248		142,490		148,924			(6,758)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/30/2026	7,490	2,833,911	378.38	82,161		78,408		83,470			(3,752)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	8,594	3,171,513	369.02	126,510		120,738		134,728			(5,772)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	7,978	2,991,159	374.91	97,974		93,504		101,414			(4,470)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	01/06/2025	8,382	3,123,116	372.61	58,840		50,229		79,165			(8,611)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	14,408	5,448,393	378.16	159,349		152,078		162,003			(7,271)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	02/08/2024	01/31/2025	32,175	3,368,706	104.7	62,998		54,432		108,036			(8,566)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	02/08/2024	02/05/2025	29,867	3,118,713	104.42	62,512		54,130		106,156			(8,381)				03

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FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/06/2025	23,841	2,493,031	104.57		48,349		41,885		82,296			(6,465)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/07/2025	12,672	1,327,024	104.72		24,888		21,570		42,479			(3,318)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/07/2025	10,319	1,082,034	104.86		19,637		17,019		33,634			(2,618)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/05/2026	12,502	1,312,199	104.96		30,442		28,421		44,084			(2,021)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/06/2026	3,779	395,839	104.75		9,519		8,888		13,762			(631)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/02/2027	45,145	4,718,968	104.53		132,590		126,724		177,349			(5,866)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/02/2027	46,053	4,853,548	105.39		120,844		115,498		161,780			(5,346)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/05/2027	283,608	29,583,138	104.31		857,630		819,794		1,145,704			(37,837)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/08/2024	02/05/2027	162,893	17,128,171	105.15		441,602		422,120		590,718			(19,482)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	2,421	897,612	370.75		17,916		15,614		26,316			(2,302)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	2,659	986,414	370.92		19,467		16,965		28,622			(2,501)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	3,696	1,371,718	371.18		26,645		23,221		39,175			(3,424)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	15,830	5,875,359	371.16		114,291		99,605		167,999			(14,685)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	10,855	4,025,729	370.85		79,787		69,535		117,311			(10,252)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/08/2027	9,353	3,507,233	374.99		109,616		104,985		120,126			(4,630)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	2,811	1,042,094	370.72		20,830		18,153		30,608			(2,676)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/09/2027	3,654	1,353,844	370.51		49,256		47,177		54,990			(2,079)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	6,128	2,274,056	371.12		44,363		38,663		65,184			(5,700)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/09/2027	7,515	2,817,016	374.83		88,607		84,868		97,120			(3,739)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/10/2025	2,513	930,459	370.27		19,199		16,752		28,148			(2,446)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2027	4,127	1,530,198	370.79		55,217		52,894		61,542			(2,324)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/10/2025	3,189	1,181,474	370.49		24,045		20,981		35,274			(3,064)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	5,112	1,895,193	370.7		37,935		33,060		55,732			(4,874)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2027	10,084	3,781,485	374.99		118,389		113,406		129,653			(4,983)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/10/2025	17,552	6,502,890	370.5		132,340		115,476		194,033			(16,863)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/07/2025	4,347	1,622,225	373.18		27,778		24,208		40,857			(3,569)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/11/2025	2,361	874,724	370.47		17,850		15,582		26,166			(2,268)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2025	3,765	1,396,939	371.02		27,598		24,101		40,453			(3,497)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/11/2025	2,719	1,006,882	370.32		20,746		18,109		30,391			(2,636)				03

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FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/12/2025	1,481	552,771	373.35		9,446		8,249		13,840			(1,197)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025	7,029	2,604,270	370.5		53,069		46,326		77,763			(6,744)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/09/2026	4,029	1,510,667	374.94		35,375		33,131		44,611			(2,245)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025	4,452	1,649,373	370.46		33,703		29,421		49,368			(4,283)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/12/2026	2,658	993,893	373.98		24,370		22,830		30,742			(1,540)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025	2,637	977,394	370.6		19,806		17,296		29,031			(2,510)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/05/2027	5,141	1,907,928	371.12		67,913		65,036		75,665			(2,877)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025	3,331	1,235,065	370.76		24,817		21,672		36,333			(3,145)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025	10,925	4,050,703	370.77		81,283		70,983		119,092			(10,300)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/05/2027	10,634	3,991,149	375.32		123,142		117,926		134,790			(5,216)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025	3,616	1,340,882	370.77		26,907		23,497		39,422			(3,410)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/08/2027	4,778	1,772,232	370.88		63,649		60,960		70,984			(2,689)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025	8,224	3,048,562	370.69		61,516		53,720		90,062			(7,795)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025	2,826	1,048,504	370.96		20,605		17,950		30,326			(2,655)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025	11,061	4,103,605	371		80,524		70,148		118,400			(10,376)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025	7,999	2,967,568	370.99		58,233		50,730		85,675			(7,503)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025	4,357	1,616,499	371		31,720		27,633		46,640			(4,087)				03
JAN 27 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/08/2027	192	974,609	5,073.18		145,911		139,699		183,479			(6,212)				03
JAN 27 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/13/2027	253	1,365,238	5,394.28		148,091		141,816		193,021			(6,275)				03
DEC 24 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/20/2024	285	1,412,697	4,954.57		107,808		92,057		162,835			(15,751)				03
JAN 25 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/03/2025	295	1,457,193	4,941.48		117,405		100,997		175,003			(16,407)				03
JAN 25 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/10/2025	74	360,663	4,894.99		32,071		27,684		46,823			(4,387)				03
DEC 25 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/12/2025	188	970,134	5,161.66		92,855		86,571		127,317			(6,283)				03
DEC 25 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/18/2025	225	1,176,561	5,223.82		104,101		97,120		144,056			(6,981)				03
DEC 25 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/24/2025	226	1,160,172	5,140.33		116,082		108,366		157,769			(7,716)				03
JAN 26 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/05/2026	192	979,718	5,096.06		104,949		98,095		141,693			(6,854)				03
JAN 26 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	01/13/2026	193	998,500	5,181.36		96,580		90,345		131,841			(6,235)				03
DEC 26 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/14/2026	234	1,215,805	5,195.08		157,874		150,990		202,391			(6,884)				03
DEC 26 FIA Call	Annuity	N/A	Equity /	BNP Paribas	02/14/2024	12/17/2026	223	1,177,976	5,285.72		139,836		133,756		180,659			(6,080)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	02/14/2024	204	1,072,583	5,264.21		130,300		124,640		167,901			(5,660)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	02/14/2024	260	1,408,530	5,415.55		145,754		139,442		191,745			(6,313)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	02/14/2024	270	1,385,178	5,128.58		194,335		185,943		246,191			(8,393)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	02/14/2024	188	987,405	5,262.79		121,540		116,321		156,022			(5,219)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	02/14/2024	190	947,001	4,988.94		153,056		146,521		191,374			(6,535)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	29,532	8,339,623	282.39		208,793		200,165		269,329			(8,628)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	33,949	9,488,821	279.5		280,081		288,540		361,134			(11,542)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	47,962	13,532,890	282.16		343,886		329,715		443,174			(14,171)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	10,855	3,072,250	283.02		74,250		71,190		95,682			(3,060)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	17,415	4,875,568	279.96		85,160		74,426		138,496			(10,735)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	6,571	1,847,568	281.17		28,650		25,038		47,026			(3,611)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	7,125	1,996,475	280.2		34,272		30,012		55,700			(4,260)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	3,712	1,044,686	281.45		15,849		13,879		26,009			(1,970)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	5,030	1,404,217	279.18		26,608		23,309		42,826			(3,298)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	7,875	2,208,513	280.45		37,091		32,493		60,271			(4,598)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	5,283	1,481,362	280.38		34,765		32,595		48,205			(2,170)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	4,973	1,397,342	280.98		31,579		29,624		43,761			(1,955)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	3,207	915,440	285.48		14,847		13,920		20,702			(927)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	4,394	1,250,404	284.6		21,792		20,443		30,303			(1,349)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	3,794	1,065,954	280.96		24,054		22,559		33,401			(1,495)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	1,595	444,873	278.98		11,513		10,802		15,906			(712)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	12,635	3,533,939	279.69		103,103		98,839		133,014			(4,264)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	23,284	6,572,245	282.27		165,779		158,922		213,679			(6,857)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	02/14/2024	13,232	3,700,804	279.68		108,108		103,640		139,403			(4,467)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	02/13/2024	10,779	4,120,982	382.33		126,180		120,961		221,306			(5,219)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	02/13/2024	3,255	1,229,990	377.92		27,829		24,370		64,223			(3,459)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	02/13/2024	2,862	1,081,527	377.9		38,707		37,107		66,055			(1,599)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	02/13/2024	2,517	956,940	380.26		18,835		16,494		45,219			(2,341)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/09/2027	7,749	2,964,099	382.53		90,147		86,422		158,268			(3,725)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/09/2026	2,660	1,015,858	381.88		26,074		24,453		50,862			(1,621)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/12/2027	3,753	1,418,217	377.91		50,793		48,700		86,605			(2,093)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/12/2027	12,877	4,925,430	382.5		150,150		143,963		263,301			(6,188)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/12/2026	1,776	680,287	382.98		16,670		15,639		32,793			(1,032)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/05/2027	5,389	2,033,384	377.31		74,159		71,083		126,185			(3,076)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/05/2027	6,941	2,649,953	381.77		82,676		79,247		144,574			(3,429)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/08/2027	4,879	1,843,726	377.87		66,030		63,299		112,686			(2,731)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/07/2025	4,772	1,803,145	377.88		40,647		35,523		94,142			(5,124)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/13/2024	02/07/2025	4,208	1,599,346	380.08		31,606		27,622		76,005			(3,984)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/09/2026	4,708	1,112,934	236.37		36,632		34,253		61,135			(2,379)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/16/2026	5,513	1,309,153	237.47		40,024		37,451		67,486			(2,573)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/23/2026	15,017	3,598,442	239.63		94,755		88,724		162,847			(6,031)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/26/2026	5,530	1,331,393	240.74		32,353		30,302		56,215			(2,051)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/30/2026	41,890	10,046,361	239.83		261,391		244,916		449,825			(16,474)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	02/05/2026	10,518	2,529,324	240.47		63,004		59,067		108,951			(3,938)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	02/09/2026	4,670	1,129,079	241.75		25,641		24,047		44,853			(1,594)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	01/24/2025	5,577	1,326,670	237.87		31,902		27,717		61,066			(4,185)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	02/12/2026	17,976	4,341,247	241.5		100,667		94,436		175,404			(6,231)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/13/2024	02/12/2025	6,125	1,472,425	240.39		28,421		24,888		55,919			(3,533)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/09/2027	122,604	12,966,578	105.76		319,138		307,078		410,326			(12,060)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/12/2027	87,910	9,207,667	104.74		261,707		251,845		336,407			(9,862)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/12/2027	160,268	16,930,666	105.64		424,228		408,242		545,153			(15,987)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/07/2025	56,241	5,894,635	104.81		115,407		102,003		185,168			(13,404)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/12/2025	30,892	3,242,453	104.96		61,661		54,599		98,884			(7,062)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/12/2025	13,163	1,385,539	105.26		24,575		21,761		39,618			(2,815)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/13/2025	16,293	1,707,479	104.8		33,710		29,860		53,854			(3,850)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	02/14/2024	02/13/2025	4,824	507,978	105.3		8,939		7,918		14,400			(1,021)				03

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FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/14/2024	02/09/2026	13,395	1,409,316	105.21		32,926		31,051		45,487			(1,875)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/14/2024	02/13/2026	6,154	646,500	105.06		15,519		14,641		21,398			(879)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/14/2024	02/08/2027	55,541	5,811,278	104.63		167,512		161,177		215,536			(6,336)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/14/2024	02/08/2027	47,764	5,038,675	105.49		128,869		123,994		165,707			(4,874)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/14/2024	02/09/2027	25,274	2,647,750	104.76		74,989		72,156		96,470			(2,834)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/16/2024	02/14/2025	138,191	44,736,449	323.73		1,073,741		954,104		1,602,678			(119,637)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/16/2024	02/13/2026	14,877	4,816,131	323.73		160,523		151,642		214,552			(8,881)				03
FEB 25 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2024	02/14/2025	159,645	59,165,967	370.61		1,283,544		1,140,531		1,758,265			(143,013)				03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2024	02/13/2026	23,092	8,558,067	370.61		254,934		240,830		308,639			(14,104)				03
FEB 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/16/2024	02/14/2025	73,949	21,469,726	290.33		525,780		467,197		557,769			(58,583)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	7,729,666	7,729,666	5,029.73		357,884		318,008		385,598			(39,876)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	2,862,544	2,862,544	5,029.73		142,841		126,926		156,641			(15,915)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	21,288,815	21,288,815	5,029.73		1,085,730		964,757		1,207,863			(120,973)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	6,926,662	6,926,662	5,029.73		272,911		242,503		289,300			(30,408)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	109,870,756	109,870,756	5,029.73		3,933,373		3,495,114		4,123,131			(438,259)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	106,916,160	106,916,160	5,029.73		4,437,021		3,942,645		4,703,359			(494,376)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	9,228,484	9,228,484	5,029.73		388,519		345,230		412,354			(43,289)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	14,082,713	14,082,713	5,029.73		623,864		554,353		664,884			(69,511)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/16/2024	02/14/2025	21,572,308	21,572,308	5,029.73		966,439		858,758		1,030,923			(107,681)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	8,747	43,997,312	5,029.73		1,353,405		1,205,967		4,922,109			(147,438)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	476	2,417,332	5,080.03		81,765		72,858		250,313			(8,907)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	12,061	60,665,636	5,029.73		2,476,811		2,206,990		6,786,843			(269,820)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	689	3,465,333	5,029.73		154,143		137,351		387,677			(16,792)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	217	1,097,920	5,054.88		47,239		42,093		118,215			(5,146)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	1,314	6,607,456	5,029.73		308,991		275,330		739,196			(33,661)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	3,747	18,941,040	5,054.88		832,414		741,732		2,039,409			(90,682)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	958	4,816,671	5,029.73		232,256		206,955		538,855			(25,302)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	2,133	10,730,426	5,029.73		536,145		477,738		1,200,444			(58,407)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	294	1,484,568	5,054.88	78,257		69,731		159,846			(8,525)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	219	1,099,197	5,029.73	63,171		56,289		122,970			(6,882)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	1,572	8,699,120	5,532.7	197,718		176,179		389,952			(21,539)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	1,013	5,097,430	5,029.73	296,214		263,945		570,265			(32,269)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/13/2026	225	1,243,142	5,532.7	76,103		71,992		110,060			(4,111)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	797	4,006,431	5,029.73	113,349		101,001		448,211			(12,348)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	2,275	13,157,586	5,784.19	138,487		123,400		317,177			(15,087)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025	312	1,805,749	5,796.76	18,226		16,241		42,201			(1,986)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	01/31/2025	1,953	724,390	370.86	15,157		13,439		20,982			(1,718)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/13/2025	4,949	1,827,200	369.17	43,060		38,356		59,072			(4,704)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/13/2025	4,589	1,705,973	371.73	34,465		30,700		47,322			(3,765)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/14/2025	5,073	1,877,867	370.19	41,698		37,155		57,222			(4,542)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/14/2025	8,621	3,208,512	372.19	63,189		56,305		86,570			(6,884)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/14/2025	42	16,045	377.79	220		196		298			(24)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/13/2026	3,730	1,386,427	371.73	39,423		37,293		47,561			(2,129)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/13/2026	2,530	960,475	379.6	19,179		18,143		22,623			(1,036)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/18/2026	1,253	471,037	375.96	11,163		10,564		13,314			(599)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/12/2027	14,039	5,194,607	370.02	199,911		192,732		214,941			(7,179)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/12/2027	28,406	10,622,300	373.95	358,764		345,880		379,151			(12,884)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/16/2027	6,309	2,334,107	369.94	90,162		86,936		96,986			(3,226)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/20/2024	02/16/2027	6,902	2,583,501	374.3	86,416		83,324		91,119			(3,092)				03
FEB 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPFU8MPR08K5P83	02/16/2024	02/14/2025	142,504	34,463,100	241.84	622,741		554,901		1,158,546			(67,841)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	01/29/2025	1,070	300,206	280.53	6,175		5,487		8,057			(688)				03
Edge Call	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	02/14/2025	16,503	4,627,707	280.41	98,030		87,595		126,825			(10,435)				03
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	02/14/2025	16,937	4,768,104	281.52	91,290		81,573		118,068			(9,717)				03
Edge Call	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	02/14/2025	4,017	1,134,105	282.33	20,085		17,947		26,007			(2,138)				03
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	02/20/2025	17,436	4,898,821	280.96	99,385		88,981		128,288			(10,404)				03
Edge Call	VAGLB: Fixed Indexed	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	02/21/2024	02/20/2025	3,697	1,044,542	282.55	18,262		16,351		23,575			(1,912)				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 Quarter-end (b)
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/13/2026	11,764	3,292,520	279.88	94,465		89,486		111,018			(4,979)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/20/2026	1,380	392,525	284.5	8,292		7,859		9,625			(433)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/13/2026	3,490	989,600	283.57	22,195		21,025		25,869			(1,170)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	24,304	6,805,282	280.01	223,594		215,763		251,792			(7,831)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/20/2026	6,031	1,694,318	280.92	45,597		43,217		53,442			(2,380)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	17,963	5,068,578	282.16	148,199		143,008		165,986			(5,190)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	11,934	3,382,925	283.46	92,014		88,792		102,652			(3,223)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,593	4,938,338	280.7	156,577		151,114		176,009			(5,464)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,461	4,952,120	283.61	133,926		129,253		149,161			(4,673)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/19/2027	19,841	5,574,422	280.95	174,604		168,528		196,007			(6,076)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/19/2027	31,479	8,930,921	283.71	240,185		231,827		267,612			(8,358)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	01/22/2025	628	235,371	374.92	6,771		6,001		13,813			(770)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/13/2025	6,703	2,542,600	379.3	58,430		52,193		125,239			(6,237)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/16/2027	6,897	2,626,651	380.86	90,126		86,981		147,498			(3,145)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/14/2025	5,234	1,990,009	380.24	43,335		38,723		94,154			(4,613)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/16/2027	8,047	3,102,501	385.57	90,119		86,974		151,407			(3,145)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/14/2025	4,464	1,709,090	382.84	31,810		28,424		71,978			(3,386)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/14/2025	1,019	391,145	383.78	6,866		6,135		15,770			(731)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/18/2026	2,250	867,603	385.56	20,504		19,430		38,231			(1,073)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/12/2027	7,749	2,929,373	378.05	110,506		106,635		178,177			(3,870)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/12/2027	20,115	7,687,794	382.19	251,443		242,637		414,758			(8,806)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/20/2024	02/12/2027	4,266	1,643,464	385.22	48,258		46,568		80,966			(1,690)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	5,285	1,950,585	369.09	47,722		42,991		63,354			(4,732)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	11,650	4,300,814	369.18	104,730		94,346		138,962			(10,384)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	3,858	1,424,324	369.17	34,685		31,246		46,048			(3,439)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/13/2025	3,362	1,241,213	369.18	30,225		27,228		40,104			(2,997)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	5,121	1,894,134	369.87	44,349		39,964		58,820			(4,385)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/22/2024	02/14/2025	9,389	3,472,874	369.88	81,310		73,271		107,783			(8,039)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/14/2025	19,634	7,269,333	370.25		166,493		150,032		220,721			(16,461)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/14/2025	4,876	1,805,886	370.36		41,105		37,041		54,475			(4,064)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/18/2025	5,126	1,894,220	369.56		45,413		40,973		60,083			(4,440)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/18/2025	12,799	4,735,025	369.94		110,971		100,122		146,891			(10,849)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025	5,811	2,148,457	369.73		51,020		46,045		67,520			(4,974)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025	7,266	2,688,051	369.94		63,070		56,922		83,446			(6,149)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025	3,383	1,251,439	369.91		29,433		26,563		38,917			(2,870)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025	14,575	5,391,763	369.93		126,803		114,475		167,548			(12,328)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025	11,317	4,187,686	370.05		97,775		88,269		129,218			(9,506)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025	3,820	1,413,112	369.94		33,194		29,967		43,886			(3,227)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025	5,312	1,961,938	369.37		47,698		43,074		63,027			(4,624)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025	5,121	1,892,014	369.43		45,837		41,393		60,570			(4,444)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025	6,021	2,224,219	369.42		53,887		48,662		71,246			(5,224)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025	7,247	2,677,193	369.43		64,859		58,571		85,706			(6,288)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/14/2025	49,349	5,181,692	105		115,576		104,149		156,751			(11,427)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/14/2025	30,196	3,186,901	105.54		63,050		56,816		85,733			(6,234)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/20/2025	43,678	4,587,067	105.02		102,381		92,428		138,511			(9,954)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/20/2025	11,036	1,164,920	105.56		23,075		20,832		31,299			(2,243)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/13/2026	25,120	2,638,102	105.02		72,019		68,508		87,890			(3,511)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/20/2026	20,238	2,135,565	105.52		53,915		51,313		65,615			(2,603)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/20/2026	13,632	1,442,314	105.8		34,763		33,085		42,276			(1,678)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/12/2027	93,871	9,842,411	104.85		304,706		294,850		354,177			(9,856)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/12/2027	111,029	11,749,088	105.82		318,764		308,453		368,661			(10,311)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/16/2027	47,639	5,010,144	105.17		148,680		143,888		172,552			(4,792)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/16/2027	43,167	4,580,029	106.1		119,616		115,761		138,125			(3,855)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/19/2027	65,656	6,892,526	104.98		209,967		203,218		243,790			(6,748)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	02/19/2027	124,117	13,142,741	105.89		353,609		342,244		408,714			(11,365)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/21/2024	01/22/2025	2,749	283,251	103.05		9,304		8,320		12,520			(984)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/12/2027	11,929	4,459,187	373.82		155,192		150,310		158,468			(4,882)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/12/2027	10,124	3,881,420	383.38		96,585		93,547		93,100			(3,038)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/24/2025	8,023	2,984,058	371.93		62,180		55,980		80,377			(6,199)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/14/2027	9,280	3,527,824	380.16		98,645		95,547		97,114			(3,097)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/09/2026	10,079	3,795,592	376.57		89,404		85,072		101,767			(4,332)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	16,132	5,935,044	367.9		251,179		243,299		263,592			(7,879)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/14/2026	8,774	3,316,076	377.94		73,615		70,073		83,296			(3,541)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	15,880	5,951,324	374.76		200,887		194,585		204,004			(6,302)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	29,792	11,209,150	376.25		359,587		348,307		362,200			(11,280)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/16/2026	16,870	6,336,271	375.6		156,888		149,363		178,888			(7,525)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	8,611	3,294,236	382.58		84,556		81,903		81,888			(2,652)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2026	11,417	4,306,198	377.16		99,788		95,043		113,015			(4,745)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	8,447	3,143,706	372.16		115,980		112,356		119,342			(3,624)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/23/2026	8,934	3,377,430	378.03		75,227		71,655		84,928			(3,572)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	14,464	5,511,302	381.04		149,845		145,163		146,581			(4,683)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	9,801	3,767,983	384.43		90,566		87,736		86,654			(2,830)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/08/2027	21,867	8,189,245	374.51		277,924		269,147		282,857			(8,777)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/20/2027	10,732	4,076,351	379.83		115,691		112,079		114,093			(3,612)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/11/2027	13,379	4,988,193	372.84		179,411		173,762		184,064			(5,649)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2027	16,833	6,220,544	369.54		250,310		242,510		260,652			(7,800)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/11/2027	9,443	3,601,737	381.43		96,127		93,100		93,883			(3,027)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2027	17,626	6,647,811	377.16		207,281		200,822		207,659			(6,459)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2027	15,190	5,790,444	381.19		156,765		151,880		153,215			(4,885)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/25/2027	12,794	4,784,184	373.93		166,838		161,654		169,989			(5,184)				03
JAN 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/25/2027	16,549	6,355,786	384.06		155,560		150,726		149,001			(4,834)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/12/2027	539	2,649,600	4,917.96		507,964		492,900		578,221			(15,065)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/12/2027	388	1,988,878	5,121.09		317,889		308,461		366,281			(9,428)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/12/2027	678	3,665,655	5,407.05		444,973		431,776		523,336			(13,197)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/12/2027	429	2,336,149	5,441.89		273,767		265,648		322,905			(8,119)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/19/2027	787	3,914,640	4,975.9		714,641		693,583		817,601			(21,058)				03

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FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/19/2027	433	2,326,892	5,375.25		296,638		287,897		343,823			(8,741)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/22/2027	356	1,784,280	5,006.96		317,449		308,121		363,886			(9,328)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/22/2027	374	2,036,256	5,445.7		239,215		232,186		282,725			(7,029)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/26/2027	641	3,330,440	5,196.91		499,857		485,222		579,206			(14,634)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/26/2026	3,827	1,434,244	374.76		37,735		36,077		43,077			(1,659)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/06/2025	511	2,546,810	4,982.12		237,719		215,541		302,332			(22,178)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/16/2027	1,398	519,442	371.63		19,624		19,044		20,275			(580)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/07/2025	433	2,168,460	5,007.99		194,010		175,963		248,077			(18,047)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/19/2027	11,664	4,313,586	369.81		173,099		167,998		180,190			(5,101)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/07/2025	517	2,670,727	5,162.92		179,262		162,586		238,644			(16,676)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/19/2027	20,419	7,638,992	374.12		266,258		258,412		271,499			(7,846)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/20/2025	7,558	2,796,611	370.04		66,960		60,958		86,345			(6,002)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/13/2025	447	2,279,243	5,095.9		176,238		160,125		229,791			(16,113)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/22/2027	6,222	2,308,898	371.07		89,041		86,424		92,165			(2,616)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/14/2025	435	2,181,692	5,021.04		193,075		175,472		247,280			(17,602)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/20/2025	3,148	1,172,193	372.38		24,459		22,266		31,420			(2,192)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/22/2027	7,473	2,805,525	375.43		93,709		90,956		94,894			(2,754)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/20/2025	707	3,614,229	5,114.74		272,752		248,304		357,918			(24,448)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/21/2025	2,745	1,016,572	370.29		24,022		21,875		30,949			(2,147)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/23/2027	5,473	2,033,366	371.52		77,335		75,065		79,842			(2,270)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/21/2025	393	2,008,485	5,109.35		153,305		139,602		200,956			(13,703)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/21/2025	6,552	2,437,987	372.11		51,759		47,133		66,506			(4,627)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/23/2027	7,356	2,766,212	376.03		90,557		87,898		91,427			(2,659)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/26/2025	231	1,208,832	5,223.54		75,052		68,436		101,078			(6,616)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/26/2027	6,318	2,345,283	371.22		90,155		87,515		93,178			(2,639)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/21/2025	3,818	1,426,222	373.6		27,677		25,203		35,434			(2,474)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/09/2026	351	1,777,788	5,061.03		231,301		220,891		274,709			(10,410)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/26/2025	3,088	1,146,294	371.22		25,846		23,567		33,148			(2,278)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/26/2027	8,675	3,258,314	375.58		108,443		105,268		109,692			(3,175)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/13/2026	437	2,220,101	5,074.98		285,101		272,342		338,759			(12,760)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/26/2025	2,581	964,019	373.47		18,998		17,323		24,269			(1,675)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/20/2026	385	1,944,407	5,050.67		257,971		246,538		306,202			(11,434)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/20/2026	7,106	2,627,529	369.75		85,204		81,427		98,674			(3,776)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/26/2026	343	1,821,380	5,311.85		177,003		169,223		215,025			(7,780)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2024	02/23/2026	3,918	1,466,703	374.39		39,137		37,409		44,761			(1,727)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/05/2027	386	1,885,725	4,884.16		370,623		359,560		421,677			(11,063)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/05/2027	464	2,451,758	5,280.32		335,313		325,304		390,883			(10,009)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/08/2027	548	2,856,354	5,216.99		415,911		403,530		482,903			(12,381)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/09/2027	557	2,941,839	5,283.95		401,962		390,008		468,889			(11,954)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/21/2025	15,746	4,470,990	283.94		68,339		62,230		88,047			(6,108)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/26/2025	13,910	3,928,161	282.4		70,106		63,926		90,421			(6,180)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/26/2025	4,048	1,147,668	283.54		18,376		16,756		23,650			(1,620)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/20/2026	11,345	3,200,432	282.09		79,645		76,115		93,194			(3,530)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/23/2026	9,098	2,591,429	284.85		53,493		51,132		62,040			(2,361)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/25/2026	6,878	1,990,718	289.42		29,439		28,143		33,446			(1,296)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/19/2027	12,839	3,622,500	282.14		106,182		103,053		119,006			(3,129)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/26/2026	4,730	1,339,791	283.26		30,934		29,574		36,036			(1,360)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/19/2027	24,950	7,103,866	284.72		180,391		175,076		200,349			(5,315)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/16/2027	2,491	699,670	280.93		21,892		21,245		24,616			(647)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/22/2027	14,829	4,186,354	282.3		121,750		118,172		136,401			(3,578)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/22/2027	18,671	5,324,607	285.18		131,818		127,944		146,207			(3,873)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/23/2027	13,910	3,934,758	282.87		111,003		107,744		124,059			(3,259)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/23/2027	20,468	5,848,640	285.75		140,204		136,088		155,140			(4,116)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/26/2027	12,012	3,387,634	282.03		100,177		97,244		112,210			(2,933)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/26/2027	29,938	8,531,027	284.96		214,353		208,078		237,692			(6,276)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/21/2025	14,955	4,223,298	282.4		74,925		68,227		96,784			(6,697)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	02/19/2027	34,301	13,162,681	383.74		490,961		476,494		679,150			(14,467)				03

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FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	02/22/2027	24,692	9,568,230	387.51		314,326		305,090		440,569			(9,236)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	02/20/2025	8,901	3,391,356	381.02		95,621		87,050		155,459			(8,571)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	02/21/2025	12,902	4,969,875	385.19		111,273		101,327		188,225			(9,946)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	02/25/2026	6,711	2,589,851	385.89		76,203		72,849		113,041			(3,354)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/26/2024	01/26/2027	457	171,822	376.01		8,179		7,932		11,047			(246)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/26/2024	02/21/2025	82,163	8,686,288	105.72		169,831		154,651		225,328			(15,180)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/26/2024	02/20/2026	56,663	5,963,797	105.25		160,073		152,979		191,626			(7,095)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/26/2024	02/16/2027	6,753	707,513	104.77		22,501		21,836		25,759			(665)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/26/2024	02/19/2027	149,371	15,761,673	105.52		453,342		439,984		516,795			(13,358)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/26/2024	02/22/2027	228,370	24,305,407	106.43		617,055		598,923		699,166			(18,132)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/24/2025	11,650	4,328,090	371.5		98,445		90,724		122,875			(7,721)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/12/2026	6,741	1,276,053	189.29		35,189		35,189		34,885							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/25/2025	2,626	975,539	371.46		22,270		20,529		27,784			(1,742)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/13/2026	5,813	1,091,241	187.74		34,178		34,178		34,412							03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/20/2026	9,634	1,826,012	189.53		49,521		49,521		49,060							03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2026	9,011	1,703,680	189.06		48,301		48,301		48,026							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/25/2025	13,204	4,905,221	371.49		111,839		103,092		139,453			(8,747)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/25/2025	3,303	1,226,869	371.46		28,008		25,817		34,942			(2,191)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/26/2025	3,080	1,143,067	371.08		26,707		24,624		33,333			(2,083)				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/07/2025	5,004	945,248	188.88		21,970		20,160		18,580			(1,809)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/26/2025	3,381	1,254,931	371.22		29,073		26,805		36,290			(2,268)				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/28/2025	5,922	1,112,002	187.77		29,078		26,822		25,982			(2,255)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/26/2025	7,675	2,849,305	371.23		66,008		60,859		82,346			(5,148)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/26/2025	4,713	1,749,648	371.23		40,533		37,371		50,565			(3,161)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/26/2025	4,903	1,820,765	371.33		41,924		38,654		52,305			(3,270)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2025	7,047	2,616,826	371.32		60,396		55,698		75,258			(4,697)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2025	2,956	1,097,670	371.3		25,335		23,365		31,606			(1,971)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2025	9,775	3,630,012	371.34		83,678		77,170		104,271			(6,508)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025	9,553	3,547,426	371.34		81,774		75,414		101,898			(6,360)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025	8,104	3,009,183	371.34		69,367		63,971		86,437			(5,395)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025	2,518	934,720	371.28		21,626		19,948		26,967			(1,677)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025	16,210	6,019,785	371.37		138,593		127,843		172,736			(10,750)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025	7,739	2,873,914	371.37		66,166		61,034		82,466			(5,132)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025	7,872	2,923,595	371.37		67,310		62,089		83,892			(5,221)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025	2,710	1,005,645	371.04		23,417		21,565		29,279			(1,852)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025	2,579	956,777	370.92		22,416		20,643		28,058			(1,773)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025	2,610	968,206	371.03		22,546		20,763		28,206			(1,783)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025	10,744	3,989,547	371.34		91,214		83,999		114,072			(7,215)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025	5,157	1,913,708	371.07		44,456		40,939		55,617			(3,516)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	01/30/2026	33,500	6,370,977	190.18		161,469		161,469		158,637							03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/24/2025	2,524	936,999	371.28		21,603		19,909		26,957			(1,694)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
FEB 25 JPMorgan	Index		Index	NA	02/29/2024	02/05/2026	7,251	1,375,938	189.75		36,329		36,329		35,855							03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/24/2025	2,984	1,108,083	371.4		25,360		23,371		31,649			(1,989)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
JAN 27 JPMorgan	Index		Index	NA	02/29/2024	02/06/2026	5,672	1,079,773	190.36		27,113		27,113		26,552							03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/26/2027	6,566	2,532,367	385.67		62,116		60,586		55,360			(1,529)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/27/2027	3,535	1,309,208	370.36		54,191		52,858		53,296			(1,333)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/29/2025	3,339	1,256,497	376.28		22,039		20,297		25,443			(1,742)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/27/2027	3,137	1,202,740	383.38		32,031		31,243		29,066			(788)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/28/2027	5,014	1,906,678	380.27		56,708		55,315		52,569			(1,394)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/31/2025	2,033	759,410	373.58		15,856		14,610		18,508			(1,245)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/28/2027	5,508	2,124,166	385.63		52,219		50,935		46,560			(1,283)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/27/2026	3,665	1,379,843	376.49		35,551		34,215		37,548			(1,336)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/29/2027	11,220	4,165,351	371.25		167,624		163,508		164,082			(4,115)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/29/2026	3,609	1,369,868	379.55		30,786		29,633		32,022			(1,153)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/29/2027	27,358	10,366,034	378.91		323,092		315,160		302,420			(7,932)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/29/2027	7,530	2,863,310	380.24		85,243		83,150		79,077			(2,093)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/30/2026	6,595	2,476,036	375.43		67,007		64,500		71,036			(2,507)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/01/2027	8,903	3,307,502	371.5		132,211		128,974		129,201			(3,237)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/30/2026	3,120	1,188,317	380.86		25,148		24,207		25,982			(941)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/01/2027	7,565	2,869,488	379.29		88,440		86,275		82,536			(2,165)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/02/2026	1,757	664,432	378.24		15,898		15,305		16,642			(592)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/01/2027	12,149	4,664,156	383.92		122,217		119,225		110,399			(2,992)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/01/2027	6,423	2,485,369	386.92		58,454		57,023		51,577			(1,431)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/26/2027	7,061	2,645,419	374.65		95,183		92,839		91,429			(2,344)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/02/2027	4,546	1,686,992	371.11		68,323		66,652		66,887			(1,671)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	01/26/2027	11,868	4,545,184	382.98		122,715		119,693		111,689			(3,021)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/02/2027	5,157	1,953,693	378.84		61,162		59,667		57,263			(1,496)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/04/2024	02/02/2027	4,688	1,803,956	384.77		45,853		44,731		41,176			(1,122)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/27/2026	4,965	1,860,430	374.7		53,375		51,527		56,062			(1,848)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/02/2026	6,899	2,627,576	380.86		57,676		55,687		58,759			(1,989)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2026	2,979	1,121,313	376.45		29,965		28,935		31,199			(1,030)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2026	1,436	547,647	381.5		11,685		11,283		11,870			(402)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/16/2027	744	277,985	373.47		10,569		10,324		10,122			(246)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/26/2027	9,934	3,690,834	371.54		149,803		146,354		144,906			(3,449)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/27/2025	4,633	1,720,591	371.35		42,858		39,857		49,394			(3,001)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/26/2027	34,004	12,785,096	375.99		448,850		438,518		423,580			(10,333)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/28/2025	4,672	1,737,515	371.91		41,953		39,024		48,256			(2,930)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/01/2027	3,092	1,155,312	373.66		43,843		42,836		41,924			(1,006)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/28/2025	3,454	1,292,002	374.05		27,529		25,607		31,400			(1,922)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/01/2027	6,826	2,582,651	378.33		84,034		82,104		78,090			(1,929)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	02/28/2025	2,993	1,125,222	375.98		21,338		19,848		24,107			(1,490)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2025	3,986	1,487,396	373.14		33,643		31,320		38,437			(2,323)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2027	6,461	2,410,944	373.18		93,032		90,902		89,159			(2,130)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2025	2,086	783,614	375.58		15,314		14,257		17,321			(1,058)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/05/2024	03/04/2027	9,821	3,710,446	377.81		122,958		120,143		114,653			(2,815)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/27/2026	10,291	3,821,544	371.35		126,064		121,699		134,127			(4,365)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2025	3,366	1,294,888	384.67		36,475		33,914		50,428			(2,561)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/03/2026	1,159	461,770	398.38		9,316		8,995		12,427			(321)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2025	3,272	1,267,525	387.44		30,707		28,551		43,175			(2,156)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/16/2027	930	354,275	380.81		16,358		15,978		19,923			(380)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	10,704	4,122,458	385.14		166,267		162,440		204,240			(3,828)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/27/2025	2,703	1,043,798	386.15		27,180		25,277		37,892			(1,903)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	4,455	1,724,693	387.18		65,065		63,567		80,290			(1,498)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/28/2025	5,851	2,265,801	387.28		55,506		51,630		77,885			(3,876)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	28,043	10,938,538	390.07		374,611		365,988		465,295			(8,624)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/28/2025	2,786	1,085,840	389.75		23,123		21,508		32,941			(1,615)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	10,883	4,267,852	392.14		136,169		133,034		169,932			(3,135)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/28/2025	1,804	706,791	391.88		13,272		12,345		19,160			(927)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/01/2027	2,783	1,086,102	390.28		36,974		36,125		45,942			(849)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2026	2,759	1,064,127	385.64		36,631		35,361		46,874			(1,270)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/01/2027	8,212	3,239,737	394.49		95,364		93,175		119,637			(2,189)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/27/2026	3,750	1,446,460	385.7		49,700		47,979		63,599			(1,721)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/27/2026	2,896	1,130,700	390.45		32,067		30,956		41,678			(1,110)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2025	5,935	1,686,691	284.18		25,640		23,870		32,802			(1,771)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/27/2026	10,571	2,982,247	282.11		74,844		72,253		86,974			(2,592)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/16/2027	1,147	323,093	281.57		9,834		9,605		10,961			(228)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2026	6,601	1,877,751	284.45		40,334		38,947		46,513			(1,387)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/26/2027	36,192	10,210,866	282.13		302,566		295,600		336,279			(6,965)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2026	6,983	1,998,576	286.19		37,920		36,616		43,510			(1,304)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/26/2027	74,982	21,369,756	285		539,118		526,707		593,962			(12,411)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/01/2027	7,535	2,123,704	281.84		63,973		62,505		71,184			(1,469)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/01/2027	17,831	5,079,634	284.87		129,278		126,310		142,473			(2,968)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	03/04/2027	11,463	3,239,155	282.58	93,766		91,619		104,112			(2,147)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	03/04/2027	15,593	4,452,377	285.54	109,150		106,651		120,000			(2,499)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	01/27/2025	1,749	488,622	279.42	11,139		10,285		14,468			(854)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	02/27/2025	11,509	3,246,896	282.13	59,729		55,546		76,715			(4,183)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	02/28/2025	19,188	5,415,308	282.22	98,819		91,919		126,971			(6,901)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	02/28/2025	15,902	4,510,103	283.62	72,036		67,005		92,362			(5,030)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	03/04/2025	10,338	2,924,711	282.92	50,241		46,771		64,387			(3,470)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	03/06/2024	02/06/2025	1,069	727,061	680.45	35,602		33,052		27,003			(2,551)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	03/06/2024	02/12/2025	1,494	1,023,974	685.57	52,411		48,722		39,198			(3,689)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	03/06/2024	02/21/2025	1,207	828,721	686.55	39,327		36,630		30,556			(2,697)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	03/06/2024	03/05/2025	1,962	1,368,328	697.5	55,184		51,526		41,935			(3,659)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/26/2025	54,934	5,819,670	105.94	116,185		108,026		144,101			(8,159)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/27/2025	31,024	3,290,973	106.08	63,722		59,260		78,954			(4,462)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/28/2025	25,168	2,670,088	106.09	51,645		48,039		63,952			(3,607)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/28/2025	36,106	3,847,798	106.57	66,651		61,997		82,372			(4,654)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/28/2025	8,023	858,983	107.06	13,239		12,314		16,322			(924)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/26/2026	21,840	2,320,232	106.24	55,909		53,971		63,179			(1,939)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/27/2026	22,191	2,350,740	105.93	59,628		57,564		67,523			(2,065)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/27/2026	16,010	1,706,673	106.6	38,744		37,403		43,655			(1,342)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/16/2027	3,374	354,320	105.02	11,383		11,119		12,461			(264)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/26/2027	164,238	17,396,100	105.92	496,656		485,223		539,216			(11,433)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	02/26/2027	266,674	28,502,070	106.88	712,285		695,888		767,397			(16,397)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	03/01/2027	17,585	1,872,855	106.5	49,398		48,264		53,389			(1,134)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/04/2024	03/01/2027	70,041	7,530,067	107.51	172,230		168,276		184,466			(3,954)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2024	02/13/2026	18,775	4,512,477	240.34	151,142		146,633		196,409			(4,508)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2024	02/13/2026	11,755	2,846,233	242.13	84,518		81,997		110,404			(2,521)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2024	02/20/2026	12,181	2,946,861	241.92	88,922		86,296		116,177			(2,626)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2024	02/20/2026	4,259	1,036,861	243.43	28,240		27,406		36,982			(834)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	03/06/2024	02/23/2026	9,655	2,352,606	243.66	63,146		61,288		82,732			(1,857)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	02/26/2026	8,077	1,967,239	243.57	53,145		51,588		69,672			(1,557)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	02/27/2026	18,684	4,575,282	244.88	112,850		109,549		148,202			(3,301)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	03/04/2026	6,786	1,667,857	245.79	38,611		37,489		50,817			(1,121)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	02/21/2025	4,587	1,107,963	241.53	27,982		26,289		38,411			(1,693)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	03/05/2026	4,489	1,101,479	245.35	26,308		25,545		34,624			(763)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/06/2024	03/05/2025	7,040	1,722,138	244.61	33,371		31,419		45,710			(1,952)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	03/06/2026	304	1,552,421	5,104.8	215,146		208,914		233,152			(6,232)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/06/2025	883	4,349,224	4,926.68	261,226		244,703		559,271			(16,523)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/07/2025	1,138	5,683,226	4,993.96	181,548		170,099		663,915			(11,449)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/07/2025	1,658	8,270,110	4,986.62	489,163		458,315		976,659			(30,848)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/10/2025	1,314	6,555,446	4,988.81	424,852		398,299		775,327			(26,553)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/12/2025	761	3,802,490	4,995.52	161,522		151,487		446,594			(10,035)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/13/2025	919	4,531,612	4,931.83	270,418		253,666		583,737			(16,752)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/14/2025	834	4,168,483	5,000.22	111,694		104,795		487,312			(6,899)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/14/2025	949	4,744,213	4,999.75	234,632		220,140		555,002			(14,492)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/14/2025	1,526	7,645,625	5,009.32	459,502		431,121		881,853			(28,381)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/14/2025	1,021	5,103,530	4,997.63	324,146		304,125		598,903			(20,021)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/20/2025	1,047	5,210,011	4,975.99	164,803		154,800		636,430			(10,002)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/21/2025	1,123	5,588,790	4,978.39	257,583		241,994		681,294			(15,589)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/21/2025	1,040	5,208,569	5,006.41	300,274		282,102		609,657			(18,172)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/21/2025	1,323	6,732,563	5,087.63	371,932		349,423		697,018			(22,509)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/24/2025	748	3,776,375	5,050.25	216,731		203,727		416,150			(13,004)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/25/2025	688	3,470,408	5,041.78	194,254		182,632		387,914			(11,622)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/26/2025	796	4,030,967	5,061.93	140,759		132,362		437,773			(8,398)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/27/2025	1,643	8,335,098	5,073.9	278,395		261,833		889,894			(16,562)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/27/2025	1,391	7,052,107	5,070.54	401,260		377,389		756,786			(23,871)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	03/07/2024	02/28/2025	816	4,162,333	5,097.9	117,720		110,737		428,941			(6,983)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	02/28/2025	1,520	7,724,633	5,082.33	399,688		375,978		815,425			(23,710)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	02/28/2025	1,153	5,903,528	5,120.19	320,001		301,018		587,484			(18,983)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	03/03/2025	735	3,751,168	5,102.45	215,993		203,287		385,882			(12,705)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	03/05/2025	1,249	6,330,976	5,066.97	313,877		295,516		689,739			(18,360)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	03/06/2025	948	4,811,777	5,077.75	262,396		247,090		516,349			(15,306)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/06/2025	2,622	980,159	373.77	23,103		21,755		24,387			(1,348)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/06/2025	9,988	3,733,228	373.79	87,890		82,763		92,767			(5,127)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/06/2025	2,716	1,014,832	373.71	24,006		22,605		25,345			(1,400)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/06/2025	5,108	1,909,446	373.79	44,953		42,331		47,448			(2,622)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	2,526	943,726	373.55	22,358		21,032		23,676			(1,326)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	3,291	1,229,639	373.62	29,028		27,306		30,713			(1,722)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	13,473	5,033,940	373.64	118,694		111,653		125,575			(7,041)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	2,925	1,092,932	373.62	25,801		24,270		27,298			(1,531)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	01/23/2025	4,289	1,281,755	298.87	42,458		39,654		47,894			(2,804)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	2,640	985,851	373.41	23,550		22,153		24,953			(1,397)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	01/24/2025	3,321	993,495	299.14	32,381		30,250		36,464			(2,132)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/28/2025	15,811	5,907,550	373.63	139,297		131,034		147,461			(8,263)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	01/24/2025	4,183	1,252,378	299.43	40,027		37,392		45,059			(2,635)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/14/2025	4,152	1,245,440	299.95	39,155		36,736		43,720			(2,418)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/03/2025	2,774	1,035,790	373.43	24,825		23,365		26,262			(1,460)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	01/30/2025	7,864	2,356,161	299.62	74,785		69,953		83,936			(4,832)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/21/2025	3,141	941,018	299.63	30,401		28,561		33,889			(1,840)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/03/2025	11,461	4,282,116	373.64	101,311		95,352		107,146			(5,959)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	01/31/2025	3,543	1,061,108	299.5	33,977		31,788		38,135			(2,189)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/21/2025	3,333	1,005,878	301.77	28,233		26,524		31,213			(1,709)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	03/04/2025	2,514	937,812	372.99	23,056		21,704		24,462			(1,352)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/03/2025	4,326	1,295,735	299.49	41,621		38,964		46,684			(2,657)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/07/2024	02/24/2025	3,247	979,841	301.81	27,498		25,848		30,388			(1,650)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/07/2025	4,765	1,425,256	299.1		47,080		44,111		52,821			(2,969)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/24/2025	5,108	1,541,712	301.8		43,319		40,720		47,847			(2,599)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/11/2025	3,736	1,112,739	297.82		40,016		37,522		44,957			(2,494)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/27/2025	3,969	1,197,149	301.64		34,092		32,064		37,646			(2,028)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/14/2025	7,908	2,365,332	299.09		78,610		73,754		88,008			(4,855)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	3,202	967,385	302.1		26,738		25,152		29,456			(1,586)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	3,692	1,118,806	303.05		28,981		27,262		31,787			(1,719)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	6,185	1,880,601	304.05		45,770		43,100		49,826			(2,670)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025	3,702	1,381,357	373.12		33,727		31,748		35,741			(1,978)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025	5,821	2,172,349	373.17		52,858		49,757		56,032			(3,101)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025	2,680	999,457	373		24,571		23,130		26,053			(1,441)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025	4,410	1,646,276	373.29		39,780		37,446		42,146			(2,333)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025	2,718	1,014,908	373.39		24,436		23,006		25,844			(1,429)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025	6,572	2,454,277	373.47		58,815		55,375		62,184			(3,440)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025	2,911	1,086,873	373.37		26,199		24,666		27,711			(1,533)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025	9,155	3,419,084	373.47		81,936		77,144		86,629			(4,793)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	2,664	995,922	373.78		23,474		22,105		24,763			(1,369)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/03/2026	7,030	2,257,324	321.09		109,812		107,538		124,257			(2,274)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/04/2026	5,931	1,928,190	325.09		80,368		78,706		90,548			(1,662)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/06/2026	6,192	1,938,324	313.06		125,936		123,337		143,003			(2,599)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/06/2026	5,851	1,865,228	318.79		98,940		96,898		112,123			(2,042)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/06/2026	11,402	3,697,896	324.31		159,063		155,780		179,358			(3,283)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/09/2026	6,234	1,980,221	317.67		109,524		107,270		124,189			(2,254)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/10/2026	8,698	2,774,237	318.95		146,475		143,464		165,984			(3,011)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/10/2026	7,750	2,525,715	325.91		102,141		100,042		114,940			(2,100)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/13/2026	6,000	1,869,144	311.51		128,226		125,598		145,497			(2,628)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/13/2026	6,030	1,910,945	316.93		108,652		106,426		123,218			(2,226)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/08/2024	8,938	2,800,917	313.37		142,562		130,731		172,187			(11,831)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/13/2026	13,173	4,210,849	319.66		216,826		212,383		245,476			(4,443)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,296	2,033,873	323.02	92,243	90,352	104,133		104,133			(1,890)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/15/2024	4,154	1,297,681	312.39	69,788	64,160	83,856		83,856			(5,628)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	9,447	3,077,618	325.77	125,364	122,796	141,009		141,009			(2,569)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	10/31/2025	6,377	1,969,385	308.85	137,031	132,448	157,692		157,692			(4,583)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/04/2025	6,066	1,935,699	319.13	88,132	85,204	102,023		102,023			(2,928)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/07/2025	6,666	2,115,385	317.36	104,316	100,868	120,700		120,700			(3,448)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/14/2025	4,976	1,579,822	317.51	77,670	75,132	89,765		89,765			(2,538)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	10/30/2026	6,023	1,870,830	310.59	131,974	129,230	149,790		149,790			(2,744)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/02/2026	6,079	1,934,033	318.13	104,991	102,815	119,040		119,040			(2,176)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/03/2026	5,864	1,829,562	311.99	123,206	120,655	139,922		139,922			(2,551)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/07/2025	4,218	1,574,289	373.21	33,198	31,292	39,573		39,573			(1,906)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	4,792	1,818,292	379.41	55,496	54,501	52,119		52,119			(996)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	3,615	1,384,055	382.82	37,492	36,819	34,403		34,403			(673)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2026	7,157	2,722,908	380.44	58,117	56,521	61,035		61,035			(1,596)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	3,795	1,463,116	385.55	35,938	35,293	32,323		32,323			(645)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2026	3,258	1,222,140	375.1	33,266	32,355	35,735		35,735			(911)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	8,563	3,172,331	370.48	130,582	128,246	128,962		128,962			(2,336)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2026	3,533	1,331,008	376.69	33,780	32,855	36,048		36,048			(925)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	9,538	3,612,006	378.69	113,218	111,192	106,771		106,771			(2,026)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/06/2026	12,692	4,783,962	376.93	120,192	116,907	128,129		128,129			(3,286)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	11,040	4,229,481	383.11	113,600	111,568	104,008		104,008			(2,032)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2026	3,235	1,222,156	377.85	29,531	28,727	31,348		31,348			(804)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	5,834	2,253,423	386.29	53,960	52,995	48,277		48,277			(965)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2026	3,246	1,236,093	380.75	26,167	25,454	27,386		27,386			(712)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	6,328	2,342,131	370.13	97,576	95,832	96,475		96,475			(1,744)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	10,397	3,928,720	377.88	126,632	124,369	120,046		120,046			(2,263)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2027	3,392	1,276,779	376.39	43,182	42,406	41,317		41,317			(776)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	6,401	2,449,307	382.62	66,959	65,762	61,529		61,529			(1,197)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2027	5,177	1,993,219	385.05	49,798	48,903	44,967		44,967			(895)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/09/2027	3,157	1,222,974	387.37		28,162		27,658		24,990			(503)				03
FEB 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/04/2027	8,456	3,235,027	382.57		88,366		86,779		81,233			(1,587)				03
FEB 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/05/2027	13,477	4,986,732	370.01		208,224		204,488		206,077			(3,736)				03
FEB 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/05/2027	22,122	8,356,480	377.75		270,106		265,260		256,247			(4,846)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/11/2026	4,024	1,531,671	380.6		35,616		34,734		34,922			(882)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/05/2027	30,379	11,434,371	376.39		409,206		402,423		373,832			(6,782)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/08/2027	10,097	3,807,473	377.1		133,277		131,074		121,203			(2,203)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/11/2027	13,739	5,149,537	374.81		194,545		191,338		179,347			(3,207)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	02/27/2025	679	251,151	369.66		7,202		6,831		7,965			(370)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/05/2025	5,593	2,096,397	374.85		45,077		42,797		48,649			(2,279)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/06/2025	6,581	2,468,380	375.05		52,454		49,810		56,588			(2,645)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/07/2025	9,638	3,622,700	375.89		73,343		69,655		78,693			(3,688)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/11/2025	4,979	1,865,285	374.65		40,875		38,843		44,110			(2,032)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/06/2026	7,384	2,780,392	376.55		76,866		74,950		77,062			(1,916)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/06/2026	6,422	2,455,733	382.37		52,471		51,163		50,960			(1,308)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	02/27/2025	1,060	298,302	281.43		6,635		6,294		7,521			(341)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/05/2025	14,826	4,192,584	282.78		83,027		78,829		93,628			(4,198)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/06/2025	14,037	3,984,689	283.87		71,448		67,846		80,074			(3,602)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/07/2025	16,696	4,745,847	284.25		82,144		78,014		91,911			(4,130)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/11/2025	16,462	4,691,723	285.01		76,053		72,271		84,498			(3,782)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/05/2026	13,267	3,764,799	283.77		93,268		90,939		97,972			(2,328)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/06/2026	7,023	2,014,357	286.84		40,450		39,442		41,778			(1,008)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/08/2027	20,080	5,737,384	285.73		151,200		148,701		153,094			(2,499)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/11/2026	11,452	3,281,445	286.54		67,567		65,894		69,865			(1,673)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/11/2027	34,926	9,962,309	285.24		270,328		265,872		274,121			(4,456)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/05/2027	86,947	24,740,646	284.55		695,573		684,044		708,243			(11,529)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2026	16,611	1,767,531	106.41		45,430		44,294		46,826			(1,136)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2026	14,382	1,534,407	106.69		37,695		36,754		38,710			(941)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2026	16,872	1,808,177	107.17		41,033		40,010		41,887			(1,023)				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 Quarter-end (b)
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2026	1,994	215,004	107.85		4,348		4,240		4,396			(108)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	02/26/2027	11,024	1,171,876	106.3		34,252		33,681		34,376			(571)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2027	31,165	3,321,297	106.57		93,714		92,160		93,744			(1,555)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2027	63,408	6,819,538	107.55		168,031		165,244		166,130			(2,788)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	78,470	8,346,861	106.37		242,002		237,991		242,650			(4,011)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	85,929	9,212,465	107.21		238,110		234,163		236,389			(3,947)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	64,540	6,958,088	107.81		165,352		162,612		162,900			(2,741)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/08/2027	23,438	2,508,125	107.01		66,682		65,580		66,377			(1,102)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/08/2027	49,611	5,359,968	108.04		123,382		121,343		121,205			(2,039)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/04/2027	6,079	2,398,289	394.53		73,395		72,178		88,521			(1,218)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	02/21/2025	658	249,618	379.41		9,630		9,127		12,274			(504)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/05/2027	10,818	4,218,927	389.99		150,788		148,289		180,267			(2,499)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/05/2025	7,371	2,880,842	390.85		61,542		58,431		82,915			(3,112)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/05/2027	13,342	5,266,031	394.71		160,220		157,564		193,289			(2,656)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/06/2025	3,439	1,344,511	390.91		28,660		27,215		38,601			(1,445)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/05/2027	3,830	1,517,041	396.12		43,933		43,204		53,146			(728)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/07/2025	6,533	2,563,015	392.29		50,465		47,928		68,447			(2,537)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/08/2027	3,270	1,280,385	391.61		43,384		42,666		52,023			(717)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/10/2025	2,113	831,547	393.63		15,180		14,423		20,718			(757)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/08/2027	5,764	2,283,597	396.16		66,129		65,036		79,996			(1,093)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/05/2026	4,259	1,663,969	390.67		49,096		47,870		60,986			(1,226)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/09/2026	2,993	1,181,808	394.81		29,397		28,668		36,931			(730)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	02/21/2025	4,182	438,294	104.8		12,455		11,803		13,863			(652)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	02/26/2027	1,862	726,315	389.97		25,911		25,479		30,993			(432)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2025	22,326	2,378,408	106.53		47,198		44,804		51,569			(2,393)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/04/2027	3,802	1,480,840	389.5		53,779		52,887		64,239			(892)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2025	14,364	1,538,944	107.14		26,559		25,212		28,780			(1,347)				03

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MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2025	11,554	1,229,076	106.38		25,245		23,968		27,625			(1,276)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2025	22,052	2,356,529	106.86		43,443		41,247		47,248			(2,197)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2025	19,672	2,098,423	106.67		40,426		38,388		44,066			(2,038)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2025	12,462	1,334,848	107.11		23,255		22,082		25,189			(1,173)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/07/2025	14,648	1,568,229	107.06		27,670		26,279		29,987			(1,391)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/07/2025	24,843	2,672,378	107.57		41,836		39,732		44,963			(2,103)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	02/21/2025	2,894	1,005,003	347.33		25,116		22,816		22,609			(1,256)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	02/07/2025	3,985	1,394,067	349.79		30,010		27,152		25,737			(1,561)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	06/21/2024	6,030	2,080,788	345.06		45,106		10,348		41,707			(2,272)				03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	06/07/2024	3,930	1,351,072	343.75		31,207		6,187		30,538			(1,638)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/29/2025	2,912	1,017,333	349.39		22,217		20,044		19,168			(1,187)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	05/24/2024	13,678	4,865,067	355.69		143,754		10,811		13,880			(3,604)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	05/31/2024	1,933	660,031	341.44		17,282		3,140		18,722			(927)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	05/13/2024	6,879	2,445,052	355.45		72,433		4,415		5,918			(1,848)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/21/2026	3,640	1,283,306	352.51		33,565		30,521		26,819			(831)				03
MAY 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	05/09/2024	6,412	2,293,458	357.68		61,491		3,423		2,523			(1,580)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/12/2026	8,177	2,873,015	351.37		78,495		71,287		63,712			(1,968)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/17/2025	3,566	1,234,498	346.17		31,739		25,899		29,247			(1,596)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/09/2026	16,599	5,812,089	350.14		166,823		151,439		137,840			(4,200)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/08/2026	3,189	1,112,832	349		33,608		30,505		28,091			(847)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/07/2026	5,464	1,923,057	351.96		50,923		46,214		41,107			(1,286)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/26/2026	2,705	955,353	353.2		24,506		23,350		19,251			(631)				03
JAN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/30/2025	9,977	3,440,520	344.86		99,466		41,801		90,395			(2,467)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/05/2026	10,597	3,675,867	346.88		121,335		110,083		103,878			(3,072)				03
JAN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/10/2025	8,991	3,085,596	343.17		95,219		38,456		89,734			(2,429)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	05/16/2024	3,805	1,301,891	342.16		24,047		3,156		34,032			(1,235)				03
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	08/29/2025	4,853	1,672,538	344.65		50,179		35,633		50,323			(1,243)				03
JAN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	01/02/2026	6,882	2,418,459	351.44		65,375		59,287		53,081			(1,662)				03
DEC 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	12/30/2024	8,431	2,869,989	340.42		99,145		39,109		99,334			(2,569)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/22/2025	4,957	1,699,867	342.89	54,830		38,781		56,184			(1,371)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/22/2025	4,428	1,554,152	350.99	42,508		38,487		34,770			(1,098)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/19/2025	2,562	880,955	343.9	27,102		19,136		27,522			(681)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/29/2026	2,449	860,516	351.38	24,000		22,872		19,263			(615)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	03/27/2025	12,494	4,252,669	340.39	121,562		60,439		152,669			(3,014)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/15/2025	5,815	1,991,179	342.45	65,123		45,874		67,219			(1,645)				03
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/25/2024	4,990	1,691,152	338.93	48,749		13,990		62,730			(1,211)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/08/2025	5,267	1,823,369	346.19	50,457		35,396		49,720			(1,287)				03
MAR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	03/10/2025	7,009	2,373,614	338.66	72,471		35,160		93,560			(1,840)				03
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/18/2024	6,180	2,089,561	338.12	62,232		17,428		81,482			(1,561)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/05/2025	2,957	1,032,240	349.08	24,957		17,476		23,610			(639)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/28/2025	7,947	2,691,558	338.68	81,618		38,998		105,638			(2,102)				03
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/11/2024	5,849	1,973,465	337.42	60,300		16,461		80,295			(1,527)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/01/2025	2,948	1,023,761	347.28	26,826		18,739		26,063			(691)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/31/2025	5,298	1,845,296	348.29	46,200		32,252		44,153			(1,192)				03
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/04/2024	5,089	1,720,923	338.14	50,741		13,486		66,739			(1,298)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/25/2025	4,049	1,410,066	348.21	35,149		24,446		33,770			(915)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/20/2026	10,572	3,706,378	350.6	108,358		103,422		87,696			(2,694)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/13/2026	4,594	1,621,625	352.95	42,591		40,632		33,528			(1,069)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/06/2026	4,368	1,537,610	352.05	41,885		39,940		33,308			(1,062)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/30/2026	3,961	1,389,604	350.78	39,773		37,907		32,182			(1,018)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/21/2025	24,822	8,477,495	341.53	221,910		100,379		280,360			(5,525)				03
FEB 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/06/2025	8,725	3,006,998	344.64	67,357		29,689		80,612			(1,713)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/25/2024	1,069	359,579	336.47	7,278		3,587		15,475			(363)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/30/2026	14,091	4,918,480	349.04	151,906		144,780		125,278			(3,890)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/21/2025	3,187	1,096,696	344.15	30,082		24,936		35,108			(748)				03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/13/2024	2,358	806,536	342.06	11,082		5,270		23,429			(571)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/14/2025	3,334	1,137,832	341.27	35,242		29,154		42,072			(885)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/06/2025	4,543	1,542,226	339.5	51,423		42,440		62,057			(1,306)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/31/2025	5,793	1,930,645	333.26	83,248		68,582		103,171			(2,132)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/29/2025	2,674	890,796	333.08	38,699		31,861		47,974			(994)				03
SEP 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/27/2024	3,668	1,244,686	339.38	32,788		8,182		44,319			(818)				03
SEP 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/06/2024	7,809	2,723,834	348.79	44,904		10,199		43,019			(1,155)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/24/2025	7,223	2,478,789	343.18	68,474		36,678		76,399			(1,697)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/11/2025	7,596	2,609,799	343.56	70,494		37,165		78,055			(1,779)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/10/2025	7,851	2,706,240	344.69	69,326		36,504		75,376			(1,752)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/24/2025	3,789	1,274,901	336.46	29,859		23,597		59,044			(743)				03
APR 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/04/2025	11,614	3,981,078	342.77	110,453		57,715		124,513			(2,815)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/22/2025	6,998	2,389,897	341.49	43,810		34,598		86,820			(1,093)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/20/2025	3,733	1,252,352	335.44	30,652		24,188		60,732			(767)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/03/2024	2,274	774,457	340.53	15,601		1,530		23,717			(835)				03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/21/2024	3,358	1,128,604	336.1	34,788		22,799		50,144			(1,746)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/27/2024	10,141	3,460,788	341.27	92,688		34,623		113,254			(2,300)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/16/2025	6,561	2,232,258	340.25	43,235		34,067		86,123			(1,087)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/13/2024	8,269	2,834,681	342.79	69,959		25,273		83,106			(1,770)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/10/2025	9,338	3,202,783	343	53,784		42,284		107,189			(1,364)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/06/2024	10,475	3,603,333	343.99	83,696		29,706		96,553			(2,139)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/03/2025	2,738	922,134	336.77	20,947		16,423		41,948			(537)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/01/2025	3,040	1,038,697	341.69	18,513		14,504		37,103			(476)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/24/2024	2,760	935,972	339.06	21,559		1,459		32,801			(1,095)				03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/11/2024	2,663	904,144	339.47	21,254		691		30,671			(1,131)				03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/23/2024	7,470	2,551,450	341.55	49,527		7,333		71,252			(2,491)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/27/2024	8,424	2,887,706	342.8	86,008		28,661		83,705			(2,141)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/19/2025	4,533	1,590,047	350.8	43,423		37,723		35,888			(1,081)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/15/2024	4,242	1,453,452	342.62	43,313		13,948		42,335			(1,096)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/12/2025	2,868	997,727	347.88	30,774		26,695		26,413			(774)				03
JUL 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/26/2024	11,594	4,056,122	349.84	138,435		22,506		51,057			(3,462)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/08/2024	3,288	1,115,829	339.39	38,171		12,036		40,379			(976)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/23/2025	5,123	1,760,105	343.58	44,927		25,855		53,742			(1,113)				03
JUL 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/08/2024	6,013	2,099,056	349.08	73,240		10,343		27,339			(1,881)				03
NOV 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/07/2024	5,441	1,838,117	337.85	67,083		21,087		73,328			(1,717)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/11/2025	4,792	1,653,864	345.1	57,413		49,793		50,778			(1,446)				03
OCT 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/31/2024	3,678	1,249,167	339.61	42,079		12,938		44,413			(1,088)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/16/2025	8,748	3,008,255	343.88	75,495		43,136		89,910			(1,889)				03
JUN 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/28/2024	4,522	1,572,706	347.76	57,660		7,431		23,386			(1,503)				03
DEC 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/04/2025	2,912	1,012,974	347.82	31,133		26,960		26,797			(792)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/24/2025	5,075	1,779,069	350.59	45,062		29,771		36,639			(1,116)				03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/29/2024	3,594	1,228,587	341.88	31,480		13,173		35,799			(1,570)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/13/2025	3,727	1,307,788	350.92	23,441		13,352		24,679			(589)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/18/2025	6,380	2,234,554	350.22	57,296		37,692		46,903			(1,431)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/28/2025	3,272	1,124,597	343.72	41,029		35,483		36,907			(1,052)				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/29/2024	2,836	983,386	346.8	17,893		6,514		17,597			(977)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/14/2025	3,502	1,222,208	348.98	33,026		21,663		27,688			(830)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/09/2025	5,358	1,844,300	344.24	45,325		25,707		53,732			(1,145)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/25/2025	3,232	1,097,332	339.52	27,214		20,334		43,655			(674)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/20/2025	3,060	1,063,849	347.63	28,522		17,584		25,790			(710)				03
NOV 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/24/2025	4,780	1,640,982	343.27	60,951		52,664		55,044			(1,572)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/11/2025	5,985	2,077,765	347.19	60,803		39,795		52,492			(1,534)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/08/2025	4,983	1,722,088	345.61	39,613		22,443		46,064			(1,002)				03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/25/2024	3,622	1,212,596	334.79	20,863		12,074		57,854			(1,045)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/19/2025	8,676	2,993,431	345.02	57,002		42,473		89,087			(1,424)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/18/2025	2,711	946,275	349	23,860		14,684		20,984			(595)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/03/2025	3,495	1,223,348	350.02	31,386		20,419		25,695			(801)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/12/2025	21,282	7,361,640	345.75	134,351		99,771		209,645			(3,388)				03
MAY 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/06/2025	4,283	1,500,555	350.38	27,366		15,471		29,204			(694)				03
JUN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/30/2025	5,338	1,866,835	349.74	48,307		31,356		39,847			(1,238)				03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/20/2024	4,110	1,408,011	342.62	42,369		31,181		41,949			(2,126)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/12/2025	4,033	1,403,257	347.98	36,858		22,565		33,082			(927)				03	
SEP 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/05/2025	20,871	7,231,673	346.5	126,059		93,292		196,630			(3,211)				03	
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/27/2025	3,399	1,183,189	348.09	32,869		21,286		28,001			(846)				03	
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/02/2025	4,473	1,536,458	343.5	38,736		21,804		46,642			(989)				03	
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/09/2025	3,348	1,155,967	345.27	34,083		20,811		32,201			(861)				03	
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/22/2024	5,159	1,825,137	353.78	45,966		9,148		15,574			(1,144)				03	
AUG 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/29/2025	2,778	961,903	346.23	16,864		12,437		26,463			(434)				03	
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/29/2025	2,852	992,525	347.96	20,252		11,362		22,652			(519)				03	
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/20/2025	2,897	1,000,664	345.44	31,140		20,056		27,758			(809)				03	
JUN 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/05/2025	3,956	1,379,394	348.67	34,933		21,253		30,937			(888)				03	
AUG 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/02/2024	5,274	1,867,322	354.09	45,669		8,055		13,901			(1,169)				03	
APR 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/25/2025	4,317	1,483,010	343.52	37,257		20,808		44,800			(960)				03	
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/30/2025	4,466	1,550,741	347.21	41,760		25,267		38,043			(1,070)				03	
MAY 25 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/23/2025	3,896	1,342,530	344.59	40,480		24,332		38,585			(1,048)				03	
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/05/2024	5,562	2,045,474	367.77	34,873		257					(926)				03	
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/18/2024	8,542	3,116,181	364.81	61,758		1,587		6			(1,587)				03	
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/22/2024	5,056	1,834,393	362.81	39,994		1,246		43			(1,019)				03	
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/03/2024	10,290	3,662,740	355.95	66,679		6,084		11,618			(1,711)				03	
APR 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/26/2024	2,627	950,854	361.92	21,649		791		68			(547)				03	
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/13/2024	6,640	2,337,452	352	51,729		5,374		17,611			(1,307)				03	
JUN 24 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	06/21/2024	8,924	3,082,237	345.38	92,276		10,498		59,624			(2,304)				03	
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/06/2026	188	1,003,273	5,324.38	105,967		103,817		114,410			(2,150)				03	
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/13/2026	146	797,267	5,448.79	72,481		71,025		78,639			(1,456)				03	
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/15/2027	197	1,014,512	5,153.47	168,520		166,236		178,724			(2,284)				03	
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/22/2027	187	979,811	5,239.63	151,320		149,283		160,544			(2,037)				03	
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/25/2027	181	976,364	5,403.53	129,576		127,837		138,074			(1,739)				03	
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/27/2027	186	1,014,450	5,441.16	130,096		128,353		138,686			(1,743)				03	
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/29/2027	191	991,982	5,182.77	162,102		159,935		171,752			(2,168)				03	
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/01/2027	181	950,784	5,261.38	144,953		143,020		153,812			(1,933)				03	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/01/2027	176	983,643	5,578.42	110,256		108,786		118,277			(1,470)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/05/2027	299	1,610,486	5,382.82	220,063		217,140		233,966			(2,923)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/08/2027	192	1,059,899	5,515.71	127,608		125,918		136,255			(1,690)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/12/2027	364	2,018,693	5,553.03	234,444		231,351		251,036			(3,094)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/24/2025	233	1,153,666	4,947.96	125,722		120,081		141,369			(5,641)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/05/2025	216	1,106,535	5,113.85	94,004		89,942		106,957			(4,062)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/13/2025	150	768,072	5,123.21	65,185		62,436		74,109			(2,749)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/16/2026	194	1,023,723	5,273.39	112,361		110,009		121,430			(2,351)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/29/2026	202	1,066,862	5,280.19	117,848		115,429		127,176			(2,419)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025	5,048	1,887,337	373.91	39,169		37,642		46,817			(1,527)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025	17,200	6,439,826	374.4	129,863		124,799		154,883			(5,064)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025	6,462	2,418,357	374.27	49,172		47,255		58,644			(1,918)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025	8,797	3,293,526	374.4	66,416		63,826		79,212			(2,590)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025	22,987	8,595,127	373.92	178,605		171,660		213,221			(6,946)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025	5,240	1,959,195	373.91	40,713		39,130		48,633			(1,583)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025	8,477	3,170,228	373.98	65,612		63,060		78,349			(2,552)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025	5,817	2,177,502	374.32	43,804		42,071		52,371			(1,732)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025	10,446	3,910,411	374.36	78,446		75,344		93,809			(3,102)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025	5,508	2,062,538	374.48	41,088		39,463		49,102			(1,625)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025	16,616	6,223,580	374.56	123,289		118,413		147,405			(4,876)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/10/2025	5,382	2,014,228	374.22	40,961		39,354		48,906			(1,606)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/10/2025	6,428	2,406,244	374.36	48,464		46,564		57,908			(1,901)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/11/2025	5,132	1,914,950	373.11	41,675		40,045		49,882			(1,630)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/11/2025	11,504	4,294,800	373.33	92,147		88,544		110,362			(3,604)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/11/2025	5,372	2,005,742	373.36	42,977		41,296		51,445			(1,681)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/11/2025	4,534	1,692,637	373.33	36,316		34,896		43,495			(1,420)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	03/15/2024	03/11/2025	36,165	3,859,126	106.71	74,752		72,233		80,602			(2,520)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	03/15/2024	03/12/2025	32,010	3,428,637	107.11	60,660		58,621		65,066			(2,039)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	03/15/2024	03/13/2025	30,980	3,321,021	107.2	57,622		55,691		61,684			(1,931)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/15/2024	03/14/2025	23,852	2,553,357	107.05	45,915		44,380		49,246			(1,535)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/15/2024	03/12/2026	29,649	3,173,967	107.05	74,123		72,892		75,303			(1,232)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/15/2024	03/13/2026	7,011	752,053	107.27	16,938		16,657		17,157			(281)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/15/2024	03/11/2027	158,573	16,965,680	106.99	453,993		448,977		450,539			(5,017)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/15/2024	03/12/2027	204,877	22,024,295	107.5	549,276		543,212		541,683			(6,064)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/14/2025	126,260	41,326,066	327.31	1,029,017		997,399		1,203,449			(31,618)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2026	17,141	5,610,444	327.31	192,151		189,224		214,008			(2,928)				03
MAR 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/19/2024	03/14/2025	82,585	24,085,159	291.64	639,210		619,569		579,545			(19,641)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/19/2024	03/14/2025	185,375	69,009,421	372.27	1,675,787		1,624,296		1,896,378			(51,491)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/19/2024	03/13/2026	22,276	8,292,701	372.27	267,981		263,898		280,986			(4,083)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	105,342,649	105,342,649	5,117.09	4,141,020		4,013,781		3,914,685			(127,238)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	86,286,309	86,286,309	5,117.09	3,965,719		3,843,867		3,800,878			(121,852)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	4,958,947	4,958,947	5,117.09	230,988		223,890		222,191			(7,097)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	21,065,516	21,065,516	5,117.09	1,035,159		1,003,353		1,003,039			(31,807)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	20,454,641	20,454,641	5,117.09	1,087,369		1,053,958		1,069,350			(33,411)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	24,047,559	24,047,559	5,117.09	1,432,273		1,388,264		1,474,446			(44,008)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/19/2024	03/14/2025	7,396,998	7,396,998	5,117.09	316,370		306,649		301,768			(9,721)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/16/2026	4,916	1,414,154	287.66	27,235		26,822		27,717			(413)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2026	12,684	3,596,850	283.57	91,453		90,058		95,261			(1,395)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2026	5,152	1,467,097	284.75	34,571		34,048		35,816			(523)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2026	9,069	2,585,215	285.05	59,495		58,588		61,572			(906)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2026	6,610	1,893,434	286.43	39,795		39,193		40,823			(602)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/05/2027	10,778	3,080,724	285.83	81,160		80,332		81,599			(827)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2027	39,702	11,248,668	283.33	341,037		337,583		346,907			(3,454)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2027	35,061	10,043,563	286.46	255,945		253,353		256,557			(2,592)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/15/2027	7,128	2,017,772	283.09	62,011		61,384		63,172			(626)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/15/2027	10,520	3,010,526	286.16	78,167		77,377		78,440			(790)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2027	22,416	6,343,705	283	196,139		194,164		199,784			(1,976)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2027	22,723	6,506,291	286.33	167,469		165,782		167,915			(1,687)				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2025	7,386	2,090,081	282.96	41,512		40,229		46,158			(1,283)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2025	6,017	1,708,418	283.93	31,048		30,091		34,365			(957)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2025	8,402	2,397,542	285.37	37,975		36,805		41,691			(1,170)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/14/2025	11,079	3,135,118	282.97	62,377		60,460		69,274			(1,917)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/14/2025	8,891	2,530,086	284.56	43,389		42,056		47,845			(1,333)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2025	7,846	2,220,743	283.04	44,095		42,755		48,925			(1,340)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2025	5,296	1,507,308	284.59	25,899		25,112		28,546			(787)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	963	5,422,167	5,628.8	184,875		179,696		215,792			(5,179)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,279	12,945,674	5,679.97	390,560		379,620		458,090			(10,940)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	150	866,697	5,769.52	20,845		20,261		24,622			(584)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	228	1,320,529	5,795.1	29,721		28,889		35,267			(833)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	7,932	40,588,349	5,117.09	1,437,343		1,397,082		4,153,760			(40,262)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	808	4,177,815	5,168.26	156,070		151,698		394,471			(4,372)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	15,548	79,559,185	5,117.09	3,571,316		3,471,279		8,141,986			(100,037)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	428	2,190,729	5,117.09	107,762		104,744		224,196			(3,019)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	1,204	6,159,697	5,117.09	310,110		301,424		630,376			(8,687)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	143	732,986	5,142.68	35,424		34,432		72,081			(992)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,799	14,321,404	5,117.09	784,347		762,376		1,465,634			(21,971)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	2,937	15,029,763	5,117.09	839,032		815,530		1,538,127			(23,502)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	611	3,142,795	5,142.68	191,103		185,750		309,059			(5,353)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	1,098	5,620,765	5,117.09	371,928		361,510		575,222			(10,418)				03
MAR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	752	4,186,596	5,564.84	165,377		160,745		191,564			(4,632)				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	435	2,227,060	5,117.09	68,169		66,259		227,914			(1,909)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/13/2026	109	606,958	5,577.63	49,946		49,253		52,484			(693)				03
MAR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWISFPUBMPROBK5P83	03/19/2024	03/14/2025	149,617	36,606,794	244.67	854,313		830,383		973,321			(23,930)				03
MAR 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	03/21/2024	03/20/2025	5,631	1,060,559	188.34	26,860		26,338		23,482			(522)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	03/21/2024	03/12/2027	7,559	2,826,251	373.91	118,519		117,753		101,905			(767)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	03/21/2024	03/12/2025	6,622	2,482,219	374.85	61,782		60,554		58,011			(1,229)				03

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MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/12/2027	8,427	3,189,927	378.55		115,362		114,615		95,986			(746)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/13/2025	6,102	2,287,272	374.82		57,057		55,925		53,598			(1,131)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/17/2027	5,809	2,185,226	376.16		85,513		84,962		72,393			(551)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/14/2025	8,694	3,245,802	373.33		88,072		86,331		83,606			(1,742)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/18/2027	7,706	2,875,636	373.15		123,764		122,968		106,892			(796)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/18/2025	8,457	3,162,921	373.98		83,137		81,511		78,549			(1,626)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/18/2027	13,069	4,937,824	377.82		183,231		182,052		153,298			(1,179)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/19/2027	9,830	3,680,702	374.42		152,273		151,294		130,438			(979)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/19/2025	8,391	3,145,455	374.87		78,790		77,253		73,928			(1,536)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/19/2027	7,214	2,741,874	380.1		94,498		93,890		77,725			(607)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/20/2025	3,732	1,403,155	375.93		33,145		32,500		30,832			(644)				03
FEB 26 JPUSCYCL Call MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	02/27/2026	5,832	1,098,611	188.38		35,691		35,691		32,955							03
MAR 26 JPUSCYCL Call MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/13/2026	7,196	2,700,084	375.23		87,645		86,790		79,935			(854)				03
MAR 26 JPUSCYCL Call MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/06/2026	15,442	2,931,736	189.86		84,774		84,774		77,052							03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/18/2026	5,245	1,976,534	376.83		60,267		59,683		54,424			(584)				03
MAR 26 JPUSCYCL Call MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/11/2026	9,814	1,870,229	190.57		51,228		51,228		46,124							03
MAR 26 JPUSCYCL Call MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/20/2026	12,231	2,323,858	190		67,025		67,025		60,824							03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/21/2024	03/20/2026	2,387	895,553	375.17		29,241		28,959		26,680			(282)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/18/2027	5,430	2,147,057	395.41		73,739		73,264		77,360			(474)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/19/2027	4,929	1,928,874	391.3		75,814		75,326		79,389			(487)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/19/2027	7,231	2,887,631	399.33		86,870		86,311		91,297			(558)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/11/2025	3,688	1,428,851	387.4		46,009		45,092		49,221			(918)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/12/2025	6,971	2,733,351	392.12		68,849		67,480		74,052			(1,369)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/18/2026	4,011	1,578,538	393.51		49,367		48,889		52,177			(478)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/14/2025	4,719	1,835,796	389		54,642		53,561		58,536			(1,080)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/19/2026	471	185,418	393.51		5,802		5,746		6,131			(56)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/14/2025	8,137	3,184,223	391.35		83,786		82,129		90,001			(1,657)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/11/2027	5,448	2,123,307	389.74		87,512		86,946		91,592			(567)				03

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MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/18/2025	3,793	1,483,627	391.16	39,594		38,820		42,519			(774)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/11/2027	4,553	1,798,051	394.88	62,690		62,284		65,765			(406)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/19/2025	3,575	1,403,139	392.47	34,939		34,257		37,573			(681)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/12/2027	5,742	2,240,930	390.27	90,840		90,252		95,095			(588)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/12/2026	3,684	1,438,846	390.58	50,316		49,825		53,081			(491)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/12/2027	5,018	1,980,107	394.6	69,709		69,258		73,116			(451)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/12/2026	3,441	1,367,185	397.3	36,513		36,157		38,687			(356)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/12/2027	10,328	4,087,802	395.79	138,307		137,412		145,147			(895)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/16/2026	3,024	1,190,350	393.62	37,024		36,664		39,137			(359)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/15/2027	8,438	3,315,608	392.96	123,331		122,536		129,281			(796)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/20/2024	03/18/2027	7,775	3,034,412	390.26	123,266		122,473		129,022			(793)				03
MAR 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/20/2024	03/14/2025	17,247	1,838,670	106.61	42,306		41,470		39,402			(837)				03
MAR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	03/20/2024	03/13/2026	1,553	165,555	106.61	4,642		4,596		4,247			(45)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	02/23/2026	5,161	1,811,468	350.97	54,067		53,527		42,081			(541)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	02/26/2026	2,909	1,026,104	352.71	28,441		28,158		21,681			(283)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/03/2026	3,176	1,121,110	352.97	30,823		30,518		23,422			(305)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/06/2026	7,737	2,731,896	353.11	74,798		74,061		56,721			(736)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/11/2026	7,229	2,545,537	352.11	73,035		72,321		56,048			(714)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/13/2026	3,081	1,089,567	353.69	29,219		28,934		21,993			(285)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/13/2026	4,369	1,534,365	351.2	45,839		45,392		35,538			(447)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/20/2026	4,274	1,508,096	352.87	42,108		41,702		32,002			(407)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	02/28/2025	4,895	1,714,362	350.26	38,201		37,414		31,306			(786)				03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/21/2024	03/20/2025	4,332	1,514,107	349.55	35,846		35,149		29,799			(697)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	03/22/2024	02/27/2025	381	1,934,806	5,083.97	201,234		197,662		203,403			(3,572)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	03/22/2024	03/04/2025	1,005	5,234,135	5,206.54	449,751		441,884		455,828			(7,867)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	03/22/2024	03/07/2025	748	3,902,757	5,221.08	329,745		324,027		333,400			(5,718)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	03/22/2024	03/13/2025	641	3,389,065	5,286.74	259,401		254,979		262,102			(4,422)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	03/22/2024	03/18/2025	623	3,280,960	5,264.53	262,644		258,229		266,212			(4,414)				03

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MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/21/2025	520	2,750,223	5,289.5	212,884		209,336		215,275			(3,548)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/04/2026	563	3,020,938	5,368.17	342,816		339,911		335,926			(2,905)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/13/2026	721	3,847,845	5,333.34	458,451		454,614		449,600			(3,836)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/20/2026	383	2,041,298	5,324.06	247,506		245,455		242,727			(2,051)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	02/26/2027	526	2,620,759	4,982.81	551,264		548,164		546,127			(3,100)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	02/26/2027	554	3,004,441	5,418.68	435,318		432,870		428,818			(2,448)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/01/2027	850	4,618,846	5,434.64	659,676		655,977		651,292			(3,699)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/05/2027	908	4,765,005	5,249.19	804,956		800,459		795,042			(4,497)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/08/2027	540	2,810,151	5,205.14	493,056		490,309		488,316			(2,747)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/11/2027	756	4,059,557	5,367.37	620,864		617,415		612,657			(3,449)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/12/2027	512	2,618,634	5,113.62	498,069		495,304		493,017			(2,764)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/12/2027	937	5,247,992	5,602.4	647,943		644,347		637,207			(3,596)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/17/2027	510	2,668,488	5,234.69	459,089		456,552		454,349			(2,536)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/18/2027	538	2,843,572	5,282.7	470,252		467,656		464,490			(2,596)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/19/2027	519	2,657,933	5,120.37	504,337		501,556		499,403			(2,781)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	03/22/2024	03/19/2027	623	3,511,295	5,638.46	421,053		418,731		413,971			(2,322)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/12/2027	24,446	9,044,261	369.97	422,181		420,175		374,919			(2,007)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/12/2027	33,913	12,793,431	377.24	473,768		471,516		401,414			(2,252)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/20/2025	6,940	2,585,308	372.54	70,577		69,507		68,611			(1,069)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/12/2027	19,954	7,561,927	378.96	264,596		263,338		221,379			(1,258)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/12/2027	7,377	2,834,933	384.28	82,847		82,453		66,418			(394)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/21/2025	3,513	1,303,816	371.17	38,429		37,849		37,664			(581)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/16/2027	20,543	7,705,183	375.07	306,712		305,260		263,776			(1,452)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/12/2026	11,342	4,277,159	377.11	124,875		123,966		113,942			(909)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/16/2027	14,068	5,378,550	382.33	168,392		167,595		137,227			(797)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/13/2026	6,726	2,485,390	369.5	99,012		98,292		94,108			(720)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/16/2027	9,492	3,654,201	384.97	104,509		104,014		83,290			(495)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/13/2026	6,986	2,627,133	376.06	80,199		79,616		73,679			(583)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/25/2024	02/18/2027	7,627	2,886,813	378.52	102,806		102,320		86,244			(486)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/19/2026	6,340	2,387,260	376.54		71,705		71,189		65,649			(517)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/19/2027	15,542	5,741,293	369.41		273,225		271,935		243,353			(1,290)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/20/2026	7,748	2,905,591	374.99		93,136		92,466		86,070			(670)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/19/2027	42,891	16,158,725	376.74		609,909		607,029		518,530			(2,880)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/23/2026	5,876	2,213,848	376.79		65,982		65,510		60,299			(473)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/22/2027	6,910	2,561,712	370.72		117,195		116,644		103,588			(552)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/10/2027	8,132	3,118,693	383.52		93,515		93,070		75,435			(445)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/22/2027	11,229	4,244,658	378.02		153,945		153,220		129,606			(725)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/22/2027	13,002	4,983,449	383.28		151,475		150,761		122,486			(713)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/23/2027	6,009	2,229,320	370.99		101,193		100,717		89,275			(476)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/23/2027	14,085	5,330,860	378.47		190,574		189,678		159,917			(896)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/25/2024	02/23/2027	12,079	4,647,326	384.75		134,316		133,685		107,322			(632)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/14/2025	12,949	1,380,510	106.61		30,871		30,432		29,584			(439)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/14/2025	14,683	1,573,119	107.14		31,319		30,874		29,680			(445)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/18/2025	29,722	3,178,798	106.95		66,251		65,320		63,040			(930)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/18/2025	27,358	2,941,770	107.53		53,867		53,111		50,583			(757)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2025	43,338	4,645,428	107.19		91,920		90,633		86,989			(1,287)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2025	17,126	1,844,851	107.72		32,369		31,915		30,263			(453)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/21/2025	14,620	1,573,560	107.63		28,246		27,853		26,458			(393)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/21/2025	11,457	1,239,925	108.22		19,397		19,127		17,904			(270)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/18/2026	15,838	1,695,460	107.05		43,523		43,221		40,323			(302)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2026	11,097	1,191,226	107.35		29,140		28,938		26,851			(202)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2026	9,209	993,885	107.92		22,130		21,977		20,179			(153)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/12/2027	3,866	412,863	106.78		12,299		12,242		11,314			(57)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/15/2027	33,329	3,552,515	106.59		108,585		108,084		100,195			(501)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/15/2027	31,379	3,377,372	107.63		89,745		89,331		81,508			(414)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/18/2027	76,212	8,148,542	106.92		238,542		237,444		218,971			(1,098)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/18/2027	40,961	4,420,466	107.92		112,928		112,408		102,091			(520)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2027	116,377	12,481,381	107.25		349,595		347,987		319,326			(1,608)				03

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MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2027	111,617	12,076,976	108.2		296,902		295,536		267,132			(1,366)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	03/19/2027	29,996	3,259,695	108.67		74,991		74,646		66,962			(345)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/24/2026	3,757	1,085,111	288.85		18,445		18,344		19,483			(102)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2026	3,732	1,056,680	283.12		26,835		26,687		29,061			(148)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2026	4,131	1,179,654	285.58		25,363		25,223		27,206			(140)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2026	2,242	646,703	288.44		11,345		11,282		12,001			(62)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/12/2027	776	221,325	285.08		5,908		5,886		6,151			(22)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2027	39,743	11,292,213	284.13		318,740		317,566		332,943			(1,174)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2027	45,725	13,135,752	287.28		310,470		309,326		319,718			(1,144)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/22/2027	17,092	4,851,790	283.87		139,126		138,615		145,424			(511)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/22/2027	8,755	2,512,620	286.99		60,410		60,188		62,357			(222)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2027	15,651	4,431,441	283.14		132,251		131,767		138,697			(484)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2027	20,196	5,793,543	286.87		140,562		140,047		144,985			(515)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/14/2025	4,023	1,137,395	282.74		21,844		21,595		25,686			(249)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2025	5,829	1,654,599	283.85		28,854		28,530		33,749			(324)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2025	3,960	1,130,418	285.47		16,829		16,640		19,596			(189)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/20/2025	19,392	5,511,318	284.21		92,886		91,846		108,590			(1,041)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/21/2025	20,489	5,821,386	284.12		99,168		98,060		115,835			(1,108)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/21/2025	17,462	4,988,942	285.71		72,640		71,828		84,542			(812)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2025	8,977	2,541,756	283.14		47,668		47,141		55,804			(527)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/20/2026	6,148	1,748,200	284.36		40,760		40,534		43,933			(226)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2025	5,674	1,620,140	285.54		24,171		23,904		28,079			(267)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/20/2026	3,620	1,041,572	287.72		19,186		19,080		20,370			(106)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2026	4,016	1,146,953	285.63		24,495		24,359		26,261			(136)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/19/2027	4,831	1,819,291	376.6		71,979		71,780		59,286			(199)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/19/2027	6,056	2,309,327	381.33		78,425		78,208		62,271			(217)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/22/2027	5,751	2,168,703	377.11		84,538		84,304		69,361			(233)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/21/2025	8,978	3,374,000	375.79		83,499		82,798		74,904			(702)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/22/2027	4,635	1,770,556	382.02		58,861		58,699		46,474			(162)				03

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MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/21/2025	5,993	2,273,944	379.42		45,608		45,225		39,547			(383)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/24/2027	2,380	924,373	388.33		24,827		24,759		18,550			(68)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/25/2025	4,204	1,583,108	376.57		37,668		37,355		33,560			(313)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/25/2027	9,307	3,505,962	376.7		138,582		138,201		114,027			(381)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/26/2025	3,731	1,405,822	376.81		33,055		32,781		29,369			(274)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/25/2027	10,687	4,075,774	381.38		138,502		138,122		109,947			(381)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/26/2025	3,623	1,373,399	379.06		28,333		28,098		24,662			(235)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/25/2027	2,988	1,170,313	391.62		28,001		27,924		20,284			(77)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/20/2026	2,579	976,797	378.79		28,314		28,197		24,502			(118)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/25/2026	3,386	1,293,077	381.94		32,908		32,772		27,826			(136)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/26/2026	677	256,045	378.39		7,579		7,547		6,572			(31)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	NA	03/27/2024	03/05/2027	408	153,459	376.07		6,145		6,128		5,081			(17)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/25/2025	5,009	1,987,851	396.89		41,888		41,540		42,026			(348)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/25/2027	6,839	2,741,380	400.82		82,436		82,210		82,582			(227)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2026	2,526	992,592	392.95		33,476		33,337		33,548			(139)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2026	2,677	1,070,249	399.83		27,334		27,220		27,396			(114)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/25/2026	1,720	688,782	400.35		17,283		17,212		17,325			(71)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2027	2,706	1,062,980	392.89		41,516		41,401		41,591			(115)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2025	4,740	1,851,118	390.57		54,575		54,114		54,750			(461)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/21/2025	7,119	2,809,632	394.69		66,649		66,089		66,851			(560)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2027	12,208	4,826,483	395.37		173,900		173,419		174,217			(481)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2027	8,697	3,479,502	400.1		106,971		106,676		107,174			(296)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/21/2025	4,081	1,622,495	397.61		32,629		32,354		32,729			(274)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/25/2025	3,130	1,232,652	393.85		30,749		30,493		30,849			(256)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/19/2027	2,385	977,472	409.85		21,232		21,173		21,275			(59)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT8PU41	03/26/2024	03/25/2027	4,002	1,576,045	393.83		59,796		59,632		59,932			(164)				03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										1,365,567,068	247,199,286		889,716,510	XXX	2,364,369,841			(191,581,138)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,365,567,068	247,199,286		889,716,510	XXX	2,364,369,841			(191,581,138)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										1,365,567,068	247,199,286		889,716,510	XXX	2,364,369,841			(191,581,138)			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										1,365,567,068	247,199,286		889,716,510	XXX	2,364,369,841			(191,581,138)			XXX	XXX
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/02/2024	18,310	7,238,891	395.36				(324)					29,439				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/09/2024	16,445	6,549,631	398.28				(2,089)					23,766				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/10/2024	16,004	6,355,776	397.13	(302,475)			(2,380)					24,062				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/16/2024	16,019	6,406,819	399.95	(246,014)			(3,578)					21,705				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/23/2024	15,521	6,184,756	398.47	(249,347)			(5,340)		(1)			22,088				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/26/2024	13,528	5,418,831	400.57	(226,349)			(4,895)					17,817				03
APR 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	04/30/2024	19,282	7,714,865	400.11	(232,043)			(8,211)		(3)			25,764				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	05/07/2024	19,258	7,748,564	402.36	(187,766)			(9,341)		(3)			23,613				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	05/10/2024	15,563	6,259,087	402.18	(272,646)			(8,222)		(5)			19,184				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	05/14/2024	17,984	7,194,871	400.07	(251,699)			(11,279)		(31)			23,870				03
MAY 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	05/21/2024	15,655	6,236,936	398.4	(205,119)			(12,059)		(126)			21,948				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	06/07/2024	13,875	5,606,054	404.03	(256,272)			(11,590)		(48)			15,742				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	06/11/2024	14,255	5,754,859	403.72	(237,329)			(12,739)		(75)			16,328				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	06/25/2024	13,766	5,563,140	404.13	(173,164)			(14,411)		(150)			15,428				03
JUN 24 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity	N/A	Index	NA	09/08/2021	06/28/2024	13,077	5,277,127	403.53	(180,320)			(14,470)		(202)			14,963				03
APR 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
Spread	Annuity	N/A	Index	NA	04/06/2023	04/03/2024			325.82	(172,760)			(12)					523				03
APR 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
Spread	Annuity	N/A	Index	NA	04/06/2023	04/05/2024			325.37	(168,045)			(34)					783				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed		Equity /	Bank of America NA																		
	Annuity	N/A	Index		04/06/2023	04/01/2024			4,472	(2,065)					(630,636)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed		Equity /	Bank of America NA																		
	Annuity	N/A	Index		04/06/2023	04/03/2024			4,329.42	(3,105)					(992,226)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed		Equity /	Bank of America NA																		
	Annuity	N/A	Index		04/06/2023	04/03/2024			4,535.02						(733,483)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed		Equity /	Bank of America NA																		
	Annuity	N/A	Index		04/06/2023	04/04/2024			4,388.9						(716,476)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed		Equity /	Bank of America NA																		
	Annuity	N/A	Index		04/06/2023	04/05/2024			4,419.75						(667,485)							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 Quarter-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/01/2024			384.23						(4)			2,349				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/01/2024			404.01									545				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/02/2024			383.66	(9,111)			(27)		(29)			2,449				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/02/2024			403.38	(2,115)			(11)					987				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/03/2024			387.42	(9,525)			(35)					1,595				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/03/2024			403.84	(3,840)			(10)					460				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/04/2024			400.27	(6,221)			(15)					449				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/04/2024			404.37	(1,795)			(16)					489				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/05/2024			381.87	(1,756)			(345)		(1,801)			7,857				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/05/2024			378.75	(1,915)			(188)		(4,960)			4,279				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/05/2024			397.33	(30,824)			(32)					729				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/05/2024			403.72	(16,787)			(52)					1,177				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/08/2024			393.5	(2,858)			(62)					801				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/09/2024			385.21	(4,617)			(185)		(141)			2,099				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/09/2024			403.81	(3,168)			(83)					942				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/10/2024			399.33	(8,328)			(51)					512				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/10/2024			403.87	(3,738)			(41)					414				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/11/2024			400.78	(2,038)			(46)					420				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/12/2023	04/11/2024			404.15	(1,647)			(44)					403				03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,390.04	(1,676)					(7,862,150)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,452.1	(1,609)					(9,995,032)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,489.34						(304,874)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,514.17						(950,205)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,530.72						(1,155,509)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,654.84						(345,595)							03
APR 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	04/19/2023	04/15/2024			4,441.76						(569,222)							03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/20/2023	04/12/2024			382.87				(758)		(2,466)			6,268				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	04/20/2023	04/12/2024			398.27				(110)					914				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 Quarter-end (b)
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/12/2024		404.72	(24,384)			(101)					837				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/15/2024		399.21	(3,555)			(70)					455				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/16/2024		388.87	(3,257)			(243)		(52)			1,472				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/16/2024		405.06	(1,784)			(152)					922				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/17/2024		389.09	(5,791)			(250)		(55)			1,423				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/17/2024		403.46	(3,627)			(155)					883				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/19/2024		397.2	(5,614)			(131)					663				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/18/2024		402.02	(3,484)			(75)					401				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/20/2023	04/19/2024		404.98	(2,629)			(66)					335				03
APR 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWISFPUBM8P08K5P83	04/25/2023	04/24/2024		253.73	(1,587)			(36)		(491)			141				03
Index	Index		Index	JPMorgan Chase Bank																		
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/11/2024		404.15	(1,327)								4				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024		384.49	(562)			(913)		(2,194)			4,616				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/19/2024		403.97	(14)			(53)					269				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024		392.46	(17,958)			(187)		(16)			811				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/22/2024		404.62	(1,048)			(47)					205				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024		388.97	(3,183)			(374)		(195)			1,545				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/23/2024		404.41	(805)			(130)					539				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024		393.11	(6,079)			(244)		(20)			964				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/24/2024		404.47	(2,120)			(125)					495				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/25/2024		402.12	(3,802)			(203)					771				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/26/2024		395.14	(1,954)			(170)		(7)			618				03
APR 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/26/2024		402.97	(3,048)			(185)					675				03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/05/2024		199.9	(2,450)			(100)					2,269				03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/18/2024		203.6	(2,677)			(513)					2,745				03
APR 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	04/27/2023	04/26/2024		200.96	(8,478)			(948)					3,452				03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/12/2024		4,522.65	(10,650)					(1,947,886)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/17/2024		4,361.93	(13,696)					(719,058)							03
APR 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	05/03/2023	04/18/2024		4,508.14						(1,089,228)							03

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APR 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/03/2023	04/19/2024			4,338.09						(1,042,562)							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						(1,378,901)							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						(950,928)							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						(880,432)							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						(1,272,113)							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						(1,045,706)							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						(1,061,083)							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						(855,640)							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						(756,898)							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						(776,296)							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						(1,140,494)							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						(994,207)							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						(1,099,653)							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						(1,019,690)							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						(938,590)							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 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/06/2024			404.75				(192)					499				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024			384.12				(485)		(1,562)			1,225				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/07/2024			404.21	(1,978)			(173)					436				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/01/2024			326.21	(4,875)			(169)		(1)			513				03
APR 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	04/26/2024			380.49	(1,736)			(993)		(6,641)			3,614				03
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2023	05/03/2024			322.68	(2,007)			(307)		(17)			874				03
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	(13,941)			(328)		(956)			1,194				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	(3,437)			(186)					528				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	(4,606)			(116)		(1)			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 Quarter-end (b)
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	(2,076)			(212)		(4)			521				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	(1,630)			(115)					418				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	(2,080)			(127)		(16)			413				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	(1,614)			(101)					329				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	(1,606)			(535)		(2,425)			1,679				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	(1,280)			(209)					655				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	(6,548)			(411)		(1,448)			1,248				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	(2,555)			(23)					532				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	(4,881)			(62)					632				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	(1,930)			(89)					813				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	(2,325)			(99)					817				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	(3,003)			(99)					563				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	(3,026)			(487)					2,464				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	(2,116)			(203)					803				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	(9,314)			(223)					675				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	(3,078)			(91)		(1)			268				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	(2,640)			(176)					668				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	(1,051)			(184)					540				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	(2,569)			(468)		(1)			1,703				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	(2,118)			(1,424)		(9,445)			4,050				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	(6,570)			(421)		(1,234)			1,199				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	(15,932)			(403)		(1)			1,147				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	(4,715)			(253)		(230)			657				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	(4,513)			(83)		(1,865)			244				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	(2,606)			(37)		(956)			88				03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,388.59	(947)					(7,940,432)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,450.64	(348)					(13,626,552)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/17/2023	05/15/2024			4,487.86						(333,776)							03

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MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023			4,512.68						(981,427)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023			4,529.23						(1,260,009)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023			4,653.31						(403,293)							03
MAY 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.05/17/2023			4,440.3						(823,551)							03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			399.85				(239)		(6)			588				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			404.83				(168)					414				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.75	(2,273)			(280)		(1)			671				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			391.14	(1,600)			(638)		(427)			1,489				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.88	(2,603)			(504)		(3)			1,176				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			401.57	(5,793)			(235)		(5)			508				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			391	(4,575)			(644)		(524)			1,363				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			403.58	(1,995)			(212)		(2)			448				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			396.87	(5,363)			(368)		(57)			762				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			402.93	(1,763)			(546)		(10)			1,104				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/18/2023			402.07	(3,005)			(395)		(11)			781				03
MAY 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJFSFUBM8PRO8K5P83	.05/24/2023			253.86	(4,368)			(64)		(2,271)			115				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			396.16	(3,098)			(324)		(90)			640				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			397.59	(453)			(295)		(63)			548				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			404.6	(2,477)			(202)		(4)			376				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			383.36	(2,136)			(1,386)		(6,325)			2,522				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			403.33	(1,466)			(185)		(6)			337				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			393.45	(9,865)			(497)		(360)			886				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			404.03	(1,318)			(240)		(7)			428				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			400.25	(3,476)			(234)		(28)			410				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			394.46	(1,679)			(466)		(288)			800				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			401.4	(1,612)			(964)		(86)			1,656				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			207.73	(3,156)					(1,068)			2,208				03
MAY 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/26/2023			206.28	(6,531)					(969)			1,664				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/10/2024			323.42	(8,494)			(531)		(34)			1,239				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	(6,566)			(305)		(3)			711				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	(4,587)			(466)		(21)			963				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	(2,633)			(225)		(7)			454				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	(3,620)			(911)		(71)			1,802				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	(1,712)			(387)		(7)			765				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	(6,813)			(564)		(19)			1,007				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	(2,891)			(657)		(336)			1,128				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	(3,862)			(1,215)		(83)			2,086				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	(4,350)			(332)		(46)			513				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	(8,045)			(528)		(34)			814				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	(2,012)			(573)		(125)			870				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	(3,194)			(884)		(51)			1,238				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	(3,422)			(160)		(1)			382				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	(4,938)			(123)		(1)			294				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	(1,411)			(450)		(151)			639				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	(1,086)			(388)		(28)			552				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	(2,543)			(443)		(148)			620				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	(2,194)			(301)		(22)			422				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	(2,472)			(2,624)		(14,202)			4,505				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	(1,683)			(1,797)		(5,959)			2,868				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	(17,376)			(624)		(57)			996				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	(11,190)			(443)		(94)			695				03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2023	05/29/2024			401.93	(3,884)			(636)		(54)			997				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	(2,718)			(454)		(100)			701				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	(3,902)			(997)		(1,427)			1,512				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	(2,749)			(852)		(88)			1,292				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	(5,949)			(355)		(39)			512				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 Quarter-end (b)
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/03/2024		4,293.1	(5,084)					(1,069,303)							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		4,495.76	(2,032)					(965,355)							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		4,352.64						(890,537)							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		4,456						(1,097,061)							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		4,363.7						(1,990,732)							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		4,504.38						(1,257,181)							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		4,343.85						(1,009,532)							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		4,463.55						(1,299,929)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024		4,388.24						(1,123,331)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/17/2024		4,574.11						(801,585)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024		4,396.35						(876,507)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/22/2024		4,534.39						(684,757)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,334.42						(1,000,633)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,410.66						(943,918)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/24/2024		4,535.74						(971,731)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/30/2024		4,421.68						(790,825)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024		4,417.73						(866,215)							03
MAY 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.05/31/2024		4,607.62						(1,067,767)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/05/2024		4,506.47						(911,055)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/07/2023	.06/06/2024		4,649.62						(792,915)							03
MAY 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.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	4PQUHN3JPFGFNF3BB653	.06/07/2023	.05/24/2024		695.53													03
JUN 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/07/2023	.06/06/2024		690.92													03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/06/2024		398.56				(255)		(64)				352			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/06/2024		404.4				(486)		(27)				670			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024		381.35		(1,377)		(2,283)		(8,372)				3,101			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/14/2023	.06/07/2024		381.76		(2,620)		(1,392)		(4,917)				1,890			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 Quarter-end (b)
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	394.89	(12,165)	.....	.....	(608)	.....	(337)	.....	.....	825	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/07/2024	.....	.....	402.76	(7,415)	.....	.....	(1,449)	.....	(136)	.....	.....	1,968	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	.....	.....	380.96	(3,238)	.....	.....	(2,551)	.....	(9,556)	.....	.....	3,316	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/10/2024	.....	.....	402.28	(7,720)	.....	.....	(385)	.....	(47)	.....	.....	500	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	.....	.....	381.56	(13,118)	.....	.....	(1,345)	.....	(4,767)	.....	.....	1,723	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/11/2024	.....	.....	403.45	(1,978)	.....	.....	(784)	.....	(77)	.....	.....	1,005	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	.....	.....	395.91	(6,837)	.....	.....	(356)	.....	(184)	.....	.....	450	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/12/2024	.....	.....	404.79	(3,987)	.....	.....	(392)	.....	(29)	.....	.....	495	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	06/13/2024	.....	.....	404.46	(1,790)	.....	.....	(839)	.....	(71)	.....	.....	1,045	.....	.....	.....	03
MAY 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/14/2023	05/31/2024	.....	.....	401.71	(1,969)	.....	.....	(166)	.....	(13)	.....	.....	252	.....	.....	.....	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	(4,170)	.....	.....	(173)	.....	(3,134)	.....	.....	262	.....	.....	.....	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	(970)	.....	.....	(90)	.....	(1,396)	.....	.....	112	.....	.....	.....	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	(997)	.....	.....	.....	.....	(7,964,093)	.....	.....	.....	.....	.....	.....	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	(441)	.....	.....	.....	.....	(9,307,573)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(189,313)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(716,217)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(743,534)	.....	.....	.....	.....	.....	.....	03
JUN 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	06/20/2023	06/14/2024	.....	.....	4,979.07	.....	.....	.....	.....	.....	(246,661)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(548,775)	.....	.....	.....	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/13/2024	.....	.....	403.96	.....	.....	.....	(107)	.....	(14)	.....	.....	133	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	387.4	.....	.....	.....	(2,596)	.....	(6,331)	.....	.....	3,192	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	396.95	(516)	.....	.....	(542)	.....	(324)	.....	.....	666	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	405.27	(12,419)	.....	.....	(631)	.....	(65)	.....	.....	776	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/14/2024	.....	.....	407.35	(2,592)	.....	.....	(212)	.....	(13)	.....	.....	261	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/17/2024	.....	.....	385.75	(3,018)	.....	.....	(949)	.....	(2,774)	.....	.....	1,122	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/17/2024	.....	.....	401.9	(1,016)	.....	.....	(171)	.....	(43)	.....	.....	202	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/17/2024	.....	.....	407.16	(4,401)	.....	.....	(161)	.....	(12)	.....	.....	191	.....	.....	.....	03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/22/2023	06/18/2024			394.51	(792)			(391)		(382)			456				03

SCHEDULE DB - PART A - SECTION 1

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STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/07/2024		4,531.98						(1,037,446)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/07/2024		4,646.64						(520,758)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/10/2024		4,670.87						(368,629)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/12/2024		4,536.91						(593,507)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/12/2024		4,701.6						(468,727)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/13/2024		4,586.85						(696,209)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/14/2024		4,603.33						(803,625)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/14/2024		4,777.11						(532,212)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/18/2024		4,607.24						(517,248)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/18/2024		4,678.6						(543,381)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/21/2024		4,621.1						(1,675,635)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/21/2024		4,757.15						(574,696)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/25/2024		4,572.81						(748,054)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/26/2024		4,554.14						(677,445)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/27/2024		4,713.45						(623,093)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/28/2024		4,630.24						(967,295)							03
JUN 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.06/28/2024		4,793.41						(414,772)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.07/02/2024		4,679.34						(452,864)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09	.07/06/2023	.07/05/2024		4,783.33						(756,271)							03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.06/28/2024		390.35				(414)		(1,271)				428			03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.07/05/2024		397.7				(235)		(344)				225			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.07/05/2024		404.18	(1,664)			(346)		(193)				332			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.06/28/2024		397.6	(894)			(347)		(457)				358			03
JUN 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.06/28/2024		403.82	(1,317)			(276)		(130)				285			03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.07/01/2024		388.83	(1,395)			(470)		(1,680)				470			03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.07/01/2024		403.91	(1,109)			(192)		(100)				192			03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/06/2023	.07/02/2024		392.25	(1,845)			(318)		(825)				315			03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/06/2023	07/02/2024			404.94	(753)			(339)		(160)			335				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	(1,238)			(336)		(859)			329				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	(1,319)			(1,810)		(8,720)			1,871				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	(1,299)			(167)		(75)			163				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	(7,279)			(1,235)		(548)			1,388				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	(643)			(582)		(104)			653				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	(5,261)			(464)		(272)			491				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	(2,477)			(306)		(67)			324				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	(1,888)			(313)		(102)			328				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	(1,247)			(453)		(274)			469				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	(1,264)			(1,692)		(398)			1,750				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	(1,814)			(1,055)		(677)			1,032				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	(6,769)			(1,182)		(1,280)			1,133				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	(4,050)			(979)		(761)			937				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	(4,468)			(446)		(100)			410				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	(3,698)			(167)		(9)			227				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	(1,635)			(443)		(50)			560				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	(825)			(174)		(16)			217				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	(2,068)			(420)		(213)			517				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	(804)			(846)		(74)			1,040				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	(1,920)			(274)		(55)			320				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	(3,862)			(178)		(22)			207				03
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	(1,201)			(428)		(93)			487				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	(779)			(465)		(51)			631				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	(1,842)			(5,016)		(18,777)			4,805				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	(2,297)			(679)		(1,136)			611				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	(18,693)			(2,410)		(7,023)			2,308				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	(2,419)			(1,612)		(898)			1,453				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	(8,980)			(876)		(558)			839				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/12/2024			383.84	(5,747)			(1,285)		(4,120)			1,147				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/12/2024			402.14	(3,265)			(715)		(362)			638				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/08/2024			378.16	(4,548)			(2,827)		(12,271)			2,625				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/08/2024			400.02	(2,530)			(761)		(473)			707				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/09/2024			388.1	(10,297)			(944)		(2,245)			868				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/09/2024			399.8	(2,774)			(869)		(572)			799				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/10/2024			382.85	(3,415)			(2,778)		(9,485)			2,528				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/13/2023	07/10/2024			399.74	(3,144)			(943)		(629)			858				03
JUN 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	07/13/2023	06/21/2024			254.43	(9,971)					(2,762)							03
Index	Index		Index	ROMUIISFPUBMPRO8K5P83																		
JUL 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	07/13/2023	07/03/2024			253.67	(3,385)					(3,040)							03
Index	Index		Index	ROMUIISFPUBMPRO8K5P83																		
JUL 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	07/13/2023	07/11/2024			253.06						(4,725)							03
Index	Index		Index	ROMUIISFPUBMPRO8K5P83																		
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global	07/19/2023	07/15/2024			4,780.25						(5,713,395)							03
JUL 24 IUL Call Spread	Life	N/A	Index	Financial	07/19/2023	07/15/2024			4,847.83						(6,900,469)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global	07/19/2023	07/15/2024			4,888.38						(248,106)							03
JUL 24 IUL Call Spread	Life	N/A	Index	Financial	07/19/2023	07/15/2024			4,915.41						(591,331)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global	07/19/2023	07/15/2024			4,933.43						(843,826)							03
JUL 24 IUL Call Spread	Life	N/A	Index	Financial	07/19/2023	07/15/2024			5,068.6						(279,657)							03
JUL 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Nomura Global	07/19/2023	07/15/2024			4,836.57						(229,377)							03
JUL 24 IUL Call Spread	Life	N/A	Index	Financial	07/19/2023	07/15/2024			4,836.57						(229,377)							03
JUN 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co	07/25/2023	06/18/2024			698.2													03
3D Index	Index		Index	Intern	07/25/2023	07/01/2024			700.3													03
JUL 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co	07/25/2023	07/23/2024			717.35													03
3D Index	Index		Index	Intern	07/25/2023	07/23/2024			717.35													03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/12/2024			385.52						(3,268)			2,916				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/12/2024			385.52						(3,268)			2,916				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/12/2024			400.09						(1,301)			1,161				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/15/2024			390.04	(11,214)			(2,185)		(3,576)			1,893				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			393.58	(4,464)			(1,466)		(1,733)			1,259				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
JUL 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	07/26/2023	07/16/2024			404.76	(7,345)			(856)		(251)			735				03
MOZAIC2 Spread	Index		Index	NA	07/26/2023																	

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SCHEDULE DB - PART A - SECTION 1

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

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 MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/18/2024			405.86	(9,794)			(715)		(185)			602				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024			394.99	(2,528)			(1,403)		(1,466)			1,171				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024			388.11	(2,355)			(4,985)		(9,665)			4,162				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024			403.18	(4,594)			(556)		(215)			464				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/19/2024			407.99	(16,328)			(700)		(130)			585				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/22/2024			396.66	(1,821)			(1,051)		(948)			854				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/22/2024			406.87	(2,294)			(336)		(82)			273				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/23/2024			389.34	(3,379)			(2,658)		(4,717)			2,141				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/23/2024			405.89	(1,080)			(1,022)		(297)			823				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/24/2024			394.47	(8,492)			(1,784)		(2,047)			1,424				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/24/2024			407.64	(3,266)			(600)		(140)			479				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/25/2024			406.87	(5,665)			(1,465)		(378)			1,159				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/11/2024			203.9	(1,906)			(294)		(27)			265				03
JUL 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/25/2024			204.98	(4,624)			(224)		(18)			177				03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/05/2024			4,725.3	(1,017)					(605,020)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/08/2024			4,818.54	(706)					(429,186)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/10/2024			4,614.04						(594,457)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/11/2024			4,748.3						(488,872)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/12/2024			4,706.07						(761,767)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/12/2024			4,867.07						(781,047)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/16/2024			4,874.5						(413,270)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/17/2024			4,860.46						(511,586)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/18/2024			4,856.72						(472,109)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/19/2024			4,709.28						(525,423)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/19/2024			4,895.45						(532,279)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/22/2024			4,928.75						(272,213)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/03/2023	07/24/2024			4,747.2						(492,720)							03

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JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,920.03						(419,903)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,778.86						(698,781)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,967.66						(637,357)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,815.17						(545,228)							03
JUL 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,789.52						(447,424)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,923.45						(480,747)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	.08/03/2023			4,879.5						(504,417)							03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			388.98				(2,823)		(8,257)			2,215				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			393.84				(1,019)		(2,113)			800				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			407.25		(8,616)		(983)		(481)			771				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			383.73		(3,110)		(1,882)		(7,223)			1,439				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			405.52		(3,000)		(179)		(119)			137				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			408.23		(5,646)		(252)		(115)			193				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			388.16		(538)		(1,575)		(4,845)			1,195				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			393.9		(755)		(664)		(1,398)			504				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			390.12		(4,699)		(2,329)		(6,381)			1,751				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			407.33		(1,982)		(487)		(264)			370				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			401.23		(6,910)		(236)		(258)			178				03
JUL 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			408.55		(1,454)		(442)		(219)			333				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			400.33		(701)		(258)		(314)			193				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			407.45		(1,312)		(616)		(344)			459				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			397.28		(762)		(349)		(563)			258				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/03/2023			404.47		(1,816)		(945)		(740)			699				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/10/2023			403.25		(1,023)		(821)		(778)			579				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/10/2023			400.65		(2,774)		(342)		(424)			240				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/10/2023			403.02		(2,292)		(909)		(884)			636				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/10/2023			329.65		(951)		(488)		(155)			408				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.08/10/2023			327.29		(2,524)		(452)		(229)			361				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 Quarter-end (b)
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	(1,523)			(735)		(671)			577				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	(1,368)			(1,918)		(957)			1,505				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/31/2024			328.45	(2,200)			(1,033)		(489)			777				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	(5,739)			(1,151)		(1,167)			859				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	(3,004)			(1,949)		(2,600)			1,442				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	(3,331)			(2,126)		(2,453)			1,573				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	(5,609)			(183)		(43)			132				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			320.44	(6,118)			(1,523)		(1,977)			1,083				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/10/2024			318.57	(519)			(1,104)		(1,520)			1,005				03
AUG 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/09/2024			321.16	(4,272)			(1,876)		(2,304)			1,313				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	(3,654)			(1,849)		(1,994)			1,682				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	(5,210)			(906)		(1,000)			817				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	(6,120)			(3,085)		(3,042)			2,752				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	(2,980)			(1,284)		(1,016)			1,146				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	(10,072)			(161)		(26)			140				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	(4,193)			(1,023)		(738)			870				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	(515)			(459)		(234)			386				03
JUL 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	07/19/2024			325.52	(3,231)			(801)		(490)			669				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			379	(1,439)			(2,938)		(12,486)			2,174				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			386.38	(2,499)			(2,917)		(9,402)			2,158				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/02/2024			402.81	(8,455)			(424)		(392)			314				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024			386.57	(8,395)			(1,215)		(3,874)			877				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/05/2024			402.76	(1,221)			(1,013)		(962)			731				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			385.32	(3,441)			(1,634)		(5,489)			1,171				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			396.98	(2,869)			(450)		(745)			323				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/06/2024			403.22	(4,607)			(613)		(561)			439				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			403.17	(1,269)			(1,059)		(1,001)			753				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/10/2023	08/07/2024			385.97	(1,728)			(1,689)		(5,507)			1,200				03

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AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuity		Index	NA	08/10/2023	08/08/2024			395.77	(2,969)			(467)		(848)			330				03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,708.57	(4,736)					(5,335,227)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,775.14	(1,304)					(7,278,802)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,815.08						(416,868)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,841.71						(756,708)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,859.46						(1,057,860)							03
AUG 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		03
AUG 24 IUL Call Spread	Life		Index	Bank of America NA	08/17/2023	08/15/2024			4,922.59						(328,786)							03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Annuity		Index	NA	08/22/2023	08/16/2024			399.65				(887)		(2,360)			589				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/19/2024			380.23				(5,435)		(31,398)			3,533				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/19/2024			397.74	(2,319)			(1,289)		(3,872)			838				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/09/2024			386.31	(14,014)			(5,859)		(30,214)			4,101				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/20/2024			379.63	(3,325)			(2,528)		(14,640)			1,632				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/20/2024			396.58	(15,820)			(2,103)		(6,778)			1,357				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/21/2024			380.81	(6,491)			(2,360)		(13,407)			1,512				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/21/2024			398.3	(5,399)			(1,692)		(4,891)			1,084				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/09/2024			402.63	(6,032)			(247)		(509)			173				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/12/2024			386.49	(4,326)			(1,116)		(5,663)			764				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/12/2024			401.68	(666)			(573)		(1,301)			392				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/13/2024			399.13	(2,970)			(935)		(2,504)			635				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/14/2024			384.56	(1,525)			(2,352)		(12,557)			1,586				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/14/2024			401.4	(2,478)			(924)		(2,141)			623				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/15/2024			399.71	(6,203)			(1,281)		(3,317)			857				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/16/2024			379.57	(2,437)			(5,569)		(32,892)			3,699				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/16/2024			383.1	(3,362)			(2,371)		(13,100)			1,575				03
AUG 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
AUG 24 JPMorgan	MOZAIC2 Spread		Index	NA	08/22/2023	08/16/2024			396.82	(14,553)			(789)		(2,507)			524				03
JUL 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		03
Index	Annuity		Index	BNP Paribas	08/22/2023	07/25/2024			256.72	(6,195)					(1,798)							03
AUG 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		03
Index	Annuity		Index	BNP Paribas	08/22/2023	08/09/2024			255.35	(2,063)					(3,197)							03

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AUG 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/21/2024			252.35						(7,815)							03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/22/2024			390.33				(927)		(2,647)			590				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/22/2024			398.95				(2,730)		(4,829)			1,737				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/23/2024			378.42	(2,315)			(2,975)		(12,163)			1,880				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/23/2024			383.32	(6,814)			(8,284)		(30,408)			5,235				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/23/2024			398.66	(7,396)			(1,842)		(3,286)			1,164				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/23/2024			400.91	(20,594)			(2,093)		(3,260)			1,322				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/26/2024			380.49	(4,578)			(3,405)		(13,217)			2,108				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/26/2024			382.33	(5,203)			(2,659)		(9,925)			1,646				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/27/2024			382.02	(8,362)			(3,654)		(13,666)			2,246				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/26/2024			399.28	(6,531)			(2,254)		(3,945)			1,396				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/27/2024			399.2	(8,936)			(2,642)		(4,752)			1,625				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/28/2024			382.58	(5,536)			(4,211)		(15,517)			2,572				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/28/2024			389.4	(6,463)			(1,073)		(3,192)			655				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/28/2024			400.77	(10,258)			(1,577)		(2,517)			963				03
AUG 24 JPUSCYL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/02/2024			204.87	(2,614)			(119)		(31)			88				03
AUG 24 JPUSCYL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/29/2023	08/28/2024			204.2	(3,841)			(207)		(106)			126				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	(327)												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	(504)												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
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/03/2024			387.01				(1,770)		(6,418)			1,039				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/03/2024			397.69				(934)		(2,199)			549				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/03/2024			404.17	(4,122)			(379)		(620)			222				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/04/2024			386.89	(2,176)			(3,612)		(13,118)			2,107				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/04/2024			397.49	(882)			(886)		(2,120)			517				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/04/2024			404.17	(8,382)			(461)		(720)			269				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/05/2024			393.56	(2,056)			(692)		(2,004)			401				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	09/05/2024			402.51	(1,070)			(380)		(701)			220				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2023	08/29/2024			395.52	(1,600)			(485)		(1,253)			294				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	08/29/2024			403.39	(879)			(1,128)		(1,867)			684				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024			381.4	(1,151)			(2,388)		(9,958)			1,439				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024			386.92	(2,676)			(6,517)		(23,827)			3,927				03
AUG 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	08/30/2024			403.15	(5,647)			(2,687)		(4,465)			1,619				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2023	09/03/2024			382.33	(15,407)			(2,035)		(8,253)			1,195				03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/02/2024			4,839.83	(6,353)					(747,064)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/07/2024			4,743.8	(4,739)					(874,679)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/07/2024			4,909.3						(618,670)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/09/2024			4,664.72						(1,000,546)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/09/2024			4,821.78						(707,493)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/12/2024			4,865.46						(508,752)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/14/2024			4,727.75						(684,435)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/15/2024			4,794.09						(683,561)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/16/2024			4,583.65						(1,086,715)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/16/2024			4,737.23						(768,178)							03
AUG 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/06/2023	08/19/2024			4,767.8						(628,307)							03
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						(806,362)							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						(977,365)							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						(1,176,157)							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						(988,700)							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						(1,168,929)							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						(748,225)							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						(1,026,486)							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						(1,126,521)							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						(848,795)							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				(1,127)		(1,701)			684				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				(3,296)		(4,852)			1,986				03

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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	(2,623)			(636)		(675)			383				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	(7,640)			(1,946)		(2,958)			1,128				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	(1,474)			(1,501)		(2,343)			864				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	(4,414)			(1,621)		(2,006)			899				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	(3,391)			(2,010)		(3,511)			1,407				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	(3,588)			(1,731)		(2,369)			1,167				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	(5,088)			(1,304)		(2,175)			873				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	(4,283)			(2,079)		(4,374)			1,381				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	(3,212)			(4,533)		(7,984)			3,011				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	(5,100)			(2,533)		(4,222)			1,623				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	(11,118)			(2,908)		(5,189)			1,838				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	(6,082)			(2,416)		(3,954)			1,527				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	(6,927)			(2,556)		(4,174)			1,561				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	(5,754)			(6,408)		(25,270)			3,691				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	(5,970)			(1,525)		(4,435)			878				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	(14,478)			(1,348)		(2,758)			777				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	(3,445)			(5,768)		(22,117)			3,260				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/09/2024			395.74	(3,046)			(2,834)		(7,795)			1,602				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024			388.83	(12,897)			(1,065)		(3,731)			598				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/10/2024			399.74	(6,338)			(2,556)		(5,764)			1,436				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			385.26	(2,374)			(5,115)		(19,550)			2,855				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			396.53	(5,695)			(562)		(1,487)			314				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/11/2024			402.28	(11,359)			(1,109)		(2,162)			619				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024			389.71	(1,248)			(1,079)		(3,695)			598				03
SEP 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/13/2023	09/12/2024			399.28	(2,462)			(1,680)		(3,905)			932				03
SEP 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/12/2023	09/09/2024			252.35	(2,387)					(13,317)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	09/19/2023	09/13/2024			4,721.79	(3,718)					(8,075,712)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	09/19/2023	09/13/2024			4,788.54						(7,613,387)							03

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SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/19/2023	09/13/2024		4,828.6						(248,162)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/19/2023	09/13/2024		4,855.3						(793,539)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/19/2023	09/13/2024		4,873.1						(1,507,901)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/19/2023	09/13/2024		5,006.61						(561,199)							03
SEP 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/19/2023	09/13/2024		4,777.42						(394,839)							03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/13/2024		384.84				(5,612)		(37,102)			3,095				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/13/2024		400.22				(2,072)		(9,640)			1,143				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/16/2024		385.04	(11,938)			(2,823)		(18,578)			1,529				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/16/2024		396.97	(4,408)			(1,031)		(5,389)			559				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024		385.78	(5,949)			(4,098)		(26,426)			2,207				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/17/2024		400.49	(2,173)			(1,235)		(5,736)			665				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		384.63	(8,608)			(3,093)		(20,153)			1,656				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		395.84	(2,595)			(854)		(4,680)			457				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/18/2024		402.37	(6,477)			(395)		(1,779)			212				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/19/2024		397.4	(1,788)			(1,197)		(6,325)			637				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024		381.91	(828)			(7,359)		(48,230)			3,894				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024		396.31	(2,500)			(1,451)		(7,867)			768				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/20/2024		399.76	(15,318)			(955)		(4,785)			505				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024		382.67	(3,020)			(4,331)		(27,995)			2,252				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/23/2024		395.29	(1,987)			(1,475)		(8,031)			767				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024		383.12	(8,934)			(3,308)		(21,197)			1,710				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/24/2024		397.32	(3,043)			(1,279)		(6,764)			661				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024		381.36	(6,804)			(3,968)		(25,389)			2,040				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024		393.3	(2,631)			(1,781)		(10,253)			915				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/26/2023	09/25/2024		398.69	(8,137)			(1,336)		(6,808)			687				03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/09/2024		691.55	(3,652)												03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/17/2024		697.77	(2,739)												03
SEP 24 Morgan Stanley	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024		691.47													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 Quarter-end (b)
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/13/2024			203.91				(928)		(163)			512				03
SEP 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/27/2024			201.68				(770)		(192)			392				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			181.38	(1,951)					(2,659)							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			179.3	(1,553)					(4,209)							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			175.93						(12,541)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/09/2024			4,689.16						(531,370)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/10/2024			4,831.05						(392,230)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/12/2024			4,736.13						(597,533)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024			4,641.16						(831,294)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024			4,796.24						(786,246)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/13/2024			4,879.58						(892,132)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/16/2024			4,823.21						(717,404)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/18/2024			4,663.02						(653,735)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/19/2024			4,781.36						(660,409)							03
SEP 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/04/2023	09/20/2024			4,563.42						(625,662)							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						(993,457)							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						(620,755)							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						(731,106)							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						(1,083,472)							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						(1,043,056)							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						(1,529,484)							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						(639,883)							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						(685,327)							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						(991,459)							03
OCT 24 JPMorgan MOZAI1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/03/2024			321.31				(1,166)		(5,307)			574				03
SEP 24 JPMorgan MOZAI1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	09/27/2024			396.56				(912)		(10,312)			463				03
SEP 24 JPMorgan MOZAI1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	09/30/2024			378.41	(2,288)			(2,737)		(27,797)			1,369				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 Quarter-end (b)
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/30/2024			385.54	(1,818)			(979)		(10,746)			490				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/30/2024			393.75	(5,414)			(1,292)		(14,056)			646				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024			380.29	(1,937)			(2,578)		(26,679)			1,282				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024			389.27	(2,555)			(932)		(10,198)			464				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/01/2024			395.93	(5,086)			(805)		(8,592)			400				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024			377.58	(1,839)			(2,900)		(28,877)			1,434				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024			387.8	(1,588)			(1,035)		(11,265)			512				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/02/2024			393.94	(5,706)			(889)		(9,528)			440				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024			378.32	(2,035)			(1,726)		(17,322)			849				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024			385.84	(1,748)			(2,644)		(28,848)			1,300				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	10/03/2024			391.96	(3,387)			(817)		(8,787)			402				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024			382.45	(5,187)			(2,108)		(23,013)			1,078				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024			391.36	(1,602)			(886)		(9,986)			453				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/26/2024			397.06	(4,216)			(279)		(2,899)			143				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/04/2023	09/13/2024			319.15	(1,771)			(590)		(2,921)			325				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024			373.13	(558)			(2,082)		(19,575)			1,058				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/04/2023	09/13/2024			322.05	(1,227)			(350)		(1,579)			193				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024			380.44	(4,152)			(7,091)		(74,887)			3,605				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/04/2023	09/18/2024			323.34	(728)			(468)		(2,060)			251				03
SEP 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/04/2023	09/20/2024			319.53	(14,143)			(716)		(3,443)			379				03
SEP 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/04/2023	09/27/2024			391.72	(959)			(935)		(10,597)			475				03
SEP 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUJISFPUBM8P808K5P83	10/04/2023	09/20/2024			250.6	(1,456)					(11,176)							03
OCT 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUJISFPUBM8P808K5P83	10/04/2023	10/03/2024			247.07	(1,865)					(20,015)							03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/07/2024			380.61				(2,096)		(12,297)			1,009				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/07/2024			385.1				(1,657)		(9,742)			798				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/07/2024			389.07	(4,004)			(1,469)		(8,566)			707				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024			376.02	(3,166)			(5,671)		(32,261)			2,716				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024			381.08	(2,805)			(2,284)		(13,382)			1,094				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/10/2023	10/08/2024			388.12	(10,805)			(2,962)		(17,273)			1,419				03

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OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024		393.76	(4,352)			(1,803)		(9,781)			864				03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	.....	376.89	(5,644)	.....	.....	(4,536)	.....	(25,860)	.....	.....	2,161	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	.....	381.09	(3,436)	.....	.....	(3,637)	.....	(21,147)	.....	.....	1,733	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	.....	386.46	(8,620)	.....	.....	(1,101)	.....	(6,385)	.....	.....	525	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	.....	389.88	(6,913)	.....	.....	(1,690)	.....	(9,678)	.....	.....	805	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	.....	395.11	(2,093)	.....	.....	(922)	.....	(4,917)	.....	.....	439	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	.....	373.35	(3,212)	.....	.....	(5,294)	.....	(29,777)	.....	.....	2,590	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	.....	376.6	(1,752)	.....	.....	(13,999)	.....	(81,167)	.....	.....	6,849	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	.....	381.19	(10,189)	.....	.....	(2,287)	.....	(13,519)	.....	.....	1,119	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	.....	386.43	(26,945)	.....	.....	(2,658)	.....	(15,679)	.....	.....	1,300	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	.....	391.99	(4,402)	.....	.....	(3,430)	.....	(19,562)	.....	.....	1,678	.....	.....	.....	03
OCT 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	.....	376.27	(5,115)	.....	.....	(3,070)	.....	(17,510)	.....	.....	1,478	.....	.....	.....	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	.....	4,591.77	(6,602)	.....	.....	.....	.....	(8,211,694)	.....	.....	.....	.....	.....	.....	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	.....	4,656.69	(5,863)	.....	.....	.....	.....	(10,818,850)	.....	.....	.....	.....	.....	.....	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	.....	4,695.64	.....	.....	.....	.....	.....	(324,681)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(1,099,634)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(738,502)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(1,004,562)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(103,970)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(529,783)	.....	.....	.....	.....	.....	.....	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	.....	.....	.....	.....	.....	(445,459)	.....	.....	.....	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/18/2024	.....	4,725.76	.....	.....	.....	(208,367)	.....	(1,486,595)	.....	.....	94,807	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/02/2024	.....	4,486.32	.....	.....	.....	(103,219)	.....	(636,820)	.....	.....	51,048	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/03/2024	.....	4,605.36	(375,061)	.....	.....	(86,346)	.....	(742,947)	.....	.....	42,473	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	.....	4,455.69	(192,974)	.....	.....	(130,300)	.....	(800,184)	.....	.....	63,749	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/04/2024	.....	4,657.71	(161,024)	.....	.....	(156,185)	.....	(1,173,766)	.....	.....	76,413	.....	.....	.....	03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	0Z3V05H2G7GRS05BHJ91	10/20/2023	10/07/2024	.....	4,673.62	(242,385)	.....	.....	(53,721)	.....	(399,586)	.....	.....	25,865	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(290,539)			(79,365)		(464,444)			38,011				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	(99,198)			(109,747)		(599,899)			52,288				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	(146,198)			(137,640)		(783,304)			65,235				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	(201,681)			(69,630)		(425,880)			33,002				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	(252,339)			(134,328)		(719,211)			63,336				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	(127,656)			(181,641)		(1,147,506)			85,644				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	(245,689)			(59,508)		(371,078)			28,058				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	(332,223)			(71,828)		(498,286)			33,349				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	(108,841)			(108,049)		(604,732)			49,911				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	(130,463)			(86,848)		(459,141)			39,915				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	(195,805)			(115,121)		(592,768)			52,643				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	(157,028)			(115,677)		(686,951)			52,898				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	(207,680)			(146,064)		(867,305)			66,459				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/15/2024		395.77	(208,684)			(294)		(3,651)			136				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		380.9	(262,915)			(3,956)		(43,907)			1,818				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		389.32	(532)			(747)		(9,078)			343				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		395.89	(7,153)			(679)		(8,352)			312				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		381.42	(1,350)			(2,201)		(24,293)			1,006				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		390.07	(1,227)			(1,234)		(15,553)			564				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		395.55	(3,970)			(394)		(5,113)			180				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		375.85	(2,227)			(5,507)		(54,187)			2,506				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		387.15	(711)			(1,464)		(17,591)			666				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		393.49	(9,912)			(1,077)		(13,591)			490				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024		382.02	(2,636)			(1,165)		(13,460)			552				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024		391.85	(1,939)			(872)		(11,552)			413				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024		397.3	(2,137)			(224)		(2,971)			106				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024		379.25	(1,598)			(4,785)		(52,085)			2,256				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 Quarter-end (b)
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024		383.56	(410)			(1,447)		(17,169)			682				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024		390.89	(8,752)			(780)		(9,979)			368				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/11/2024		396.53	(2,647)			(885)		(11,761)			417				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/14/2024		384.69	(1,427)			(1,842)		(21,682)			855				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/14/2024		391.22	(1,619)			(941)		(11,703)			437				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/15/2024		377.93	(3,346)			(2,397)		(25,142)			1,107				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/20/2023	10/15/2024		389.35	(1,710)			(1,589)		(19,950)			734				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/18/2024		374.11	(4,345)			(3,594)		(43,812)			1,635				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024		375.56	(2,879)			(3,238)		(40,638)			1,452				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024		382	(6,362)			(1,390)		(20,871)			623				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024		386.04	(5,695)			(1,649)		(26,925)			739				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/21/2024		390.07	(2,445)			(709)		(12,065)			318				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024		377.3	(2,900)			(2,458)		(32,431)			1,097				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024		385.78	(1,247)			(906)		(14,725)			404				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024		388	(4,314)			(814)		(13,653)			363				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/22/2024		391.32	(1,591)			(817)		(14,570)			364				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024		373.44	(1,428)			(3,614)		(42,068)			1,604				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024		380.4	(1,434)			(1,830)		(25,820)			812				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/23/2024		389.68	(6,329)			(1,026)		(17,395)			456				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024		380.65	(3,205)			(2,316)		(33,105)			1,023				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024		385.32	(1,797)			(1,415)		(22,662)			625				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/24/2024		391.18	(4,047)			(1,063)		(18,144)			470				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024		378.21	(2,473)			(2,338)		(30,867)			1,028				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024		199.59	(1,858)			(1,853)		(1,258)			815				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024		384.85	(4,077)			(1,534)		(23,563)			674				03
OCT 24 JPMorgan MOZAI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	10/26/2023	10/25/2024		389.91	(3,231)			(622)		(10,945)			274				03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF38B653	10/30/2023	10/08/2024		665.56	(2,675)												03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF38B653	10/30/2023	10/17/2024		679.25	(1,085)												03
OCT 24 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF38B653	10/30/2023	10/29/2024		675.99													03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024		383.07				(2,107)		(19,676)			909				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024		387.48				(1,032)		(10,345)			445				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024		388.88	(3,575)			(1,914)		(19,409)			825				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024		370.49	(1,751)			(8,217)		(58,592)			3,527				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024		375.18	(3,247)			(5,772)		(45,956)			2,478				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024		382.83	(13,915)			(3,303)		(30,242)			1,418				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/30/2024		388.56	(9,775)			(3,127)		(31,089)			1,342				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024		378.98	(5,594)			(3,775)		(32,300)			1,613				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024		384.34	(5,295)			(2,438)		(22,917)			1,041				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024		388.72	(6,381)			(1,225)		(12,351)			523				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024		378.12	(4,120)			(3,884)		(32,654)			1,652				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024		385.31	(2,071)			(4,256)		(40,526)			1,810				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024		390.33	(6,552)			(1,088)		(11,125)			463				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/25/2024		370.75	(7,180)			(8,678)		(63,454)			3,815				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/25/2024		374.59	(1,836)			(6,789)		(54,535)			2,985				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/25/2024		387.03	(14,841)			(3,177)		(31,489)			1,397				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/28/2024		375.36	(11,611)			(5,725)		(46,174)			2,481				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/28/2024		383.89	(5,433)			(3,501)		(33,128)			1,517				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024		372.75	(9,733)			(6,328)		(47,719)			2,729				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/29/2024		379.22	(5,952)			(2,193)		(19,090)			946				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/07/2024		389.02	(10,737)			(2,558)		(23,150)			1,058				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/07/2024		393.84	(3,720)			(1,092)		(10,401)			452				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024		375.68	(4,221)			(2,806)		(20,698)			1,193				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024		379.99	(1,801)			(1,591)		(12,820)			677				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024		383.55	(4,682)			(1,231)		(10,571)			523				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024		391.28	(2,655)			(488)		(4,573)			207				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/01/2024		393.82	(2,053)			(595)		(5,815)			253				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/04/2024		377.14	(814)			(2,490)		(18,719)			1,044				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	10/11/2024		317.14	(993)			(1,119)		(5,979)			528				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024		383.17	(4,131)			(1,423)		(11,868)			597				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	10/24/2024		326.02	(1,948)			(288)		(1,433)			127				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024		388.18	(2,361)			(708)		(6,290)			297				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024		324.36	(488)			(680)		(3,232)			281				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/04/2024		389.83	(1,175)			(1,594)		(14,638)			669				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024		380.78	(1,122)			(1,493)		(11,957)			623				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024		386.47	(2,645)			(898)		(7,870)			375				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024		389.65	(2,473)			(1,237)		(11,286)			516				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/05/2024		394.23	(1,487)			(860)		(8,141)			359				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024		376.88	(2,048)			(2,307)		(17,098)			959				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024		382.17	(1,424)			(1,329)		(10,873)			552				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024		386.77	(3,814)			(798)		(6,930)			332				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024		389.91	(2,198)			(924)		(8,466)			384				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/06/2024		394.52	(1,319)			(687)		(6,647)			285				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024		383.5	(1,528)			(1,220)		(10,176)			505				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/08/2023	11/07/2024		385.41	(1,135)			(1,298)		(11,168)			537				03
OCT 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /																			
Index	Index		Index	BNP Paribas	ROMUWISFPUB8MPRO8K5P83	11/08/2023	10/18/2024		248.33	(2,014)					(16,259)							03
NOV 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWISFPUB8MPRO8K5P83	11/08/2023	11/06/2024		246.24	(2,142)					(23,258)							03
Index	Index		Index	Goldman Sachs																		
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	International	W22LROWP21HZNB86K528	11/10/2023	10/18/2024		4,603.76				(88,196)		(530,450)			40,129				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/21/2024		4,543.25				(103,002)		(568,602)			46,173				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/22/2024		4,462.47	(149,492)			(161,086)		(809,545)			71,857				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/23/2024		4,424.2	(173,530)			(147,595)		(711,230)			65,518				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/24/2024		4,613.31	(270,845)			(210,452)		(1,242,323)			92,967				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/25/2024		4,331.33	(247,672)			(241,441)		(1,060,861)			106,141				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/25/2024		4,523.44	(352,456)			(316,101)		(1,664,757)			138,962				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/28/2024		4,452.89	(403,569)			(143,419)		(696,046)			62,148				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/30/2024		4,316.89	(528,361)			(195,068)		(834,536)			83,732				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Index	Index		Index	International	W22LROWP21HZNB86K528	11/10/2023	10/31/2024		4,415.34	(238,349)			(265,797)		(1,226,923)			113,557				03

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OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	10/31/2024			4,566.53	(322,966)			(166,275)		(895,790)			71,038				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/01/2024			4,534.33	(439,252)			(143,166)		(739,854)			60,879				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/01/2024			4,660.59	(274,784)			(153,618)		(926,314)			65,323				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/01/2024			4,800.21	(236,156)			(90,231)		(669,710)			38,369				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/04/2024			4,798.48	(253,397)			(37,201)		(272,527)			15,601				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/05/2024			4,507.97	(148,839)			(108,723)		(540,463)			45,385				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/06/2024			4,562.82	(61,031)			(107,258)		(563,340)			44,569				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/07/2024			4,759.06	(178,047)			(106,872)		(718,736)			44,206				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/08/2024			4,557.45	(175,336)			(124,486)		(642,732)			51,259				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/08/2024			4,848.97	(174,396)			(200,280)		(1,549,909)			82,468				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/08/2024			386.02	(202,783)			(1,335)		(7,877)			550				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/08/2024			388.76	(326,248)			(3,261)		(19,442)			1,343				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/08/2024			392.79	(2,163)			(966)		(5,906)			398				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/08/2024			394	(5,282)			(795)		(4,890)			327				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/11/2024			376.48	(1,565)			(3,433)		(17,847)			1,395				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/11/2024			381.52	(1,287)			(2,337)		(12,954)			950				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/11/2024			387.09	(5,533)			(1,277)		(7,475)			519				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/11/2024			389.32	(3,767)			(2,592)		(15,486)			1,053				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			372.93	(2,058)			(5,043)		(24,784)			2,040				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			380.45	(4,177)			(2,872)		(15,670)			1,162				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			384.17	(8,114)			(1,834)		(10,402)			742				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			387.73	(4,621)			(4,378)		(25,867)			1,771				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			390.5	(2,950)			(1,324)		(7,829)			536				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/12/2024			393.22	(7,044)			(1,027)		(6,246)			415				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/13/2024			375.32	(2,130)			(3,569)		(18,175)			1,437				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/13/2024			382.23	(1,652)			(4,129)		(22,943)			1,662				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/13/2024			384.67	(5,733)			(2,297)		(13,113)			925				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/14/2023	11/13/2024			388.81	(6,631)			(2,623)		(15,518)			1,056				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024		393.14	(3,690)			(1,422)		(8,521)			573				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		372.97	(4,213)			(4,490)		(22,354)			1,849				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		375.93	(2,284)			(3,707)		(19,360)			1,526				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		380.1	(7,274)			(4,671)		(25,826)			1,923				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		382.37	(6,005)			(5,720)		(32,553)			2,355				03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,777.56	(7,567)					(6,570,782)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,845.1	(9,266)					(8,311,241)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,885.62						(293,911)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,912.64						(815,181)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,930.65						(680,688)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,953.17						(1,092,295)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		5,065.74						(108,665)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		5,077						(421,241)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,833.84						(291,252)							03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/20/2024		381.53				(3,447)		(16,712)			1,346				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/20/2024		387.95				(4,121)		(21,278)			1,610				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/20/2024		392.88	(5,311)			(1,230)		(6,482)			480				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/20/2024		397.35	(6,350)			(1,424)		(7,430)			556				03
NOV 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Index	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		200.67	(1,895)			(1,061)		(1,796)			413				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		387.44	(2,194)			(3,697)		(18,856)			1,438				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		390.76	(1,633)			(1,867)		(9,717)			726				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		394.76	(5,688)			(2,642)		(13,901)			1,027				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		399.24	(2,873)			(1,132)		(5,872)			440				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024		385.73	(4,064)			(4,207)		(21,713)			1,686				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024		391.34	(1,742)			(1,093)		(5,860)			438				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024		394.11	(6,542)			(834)		(4,455)			334				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024		396.98	(1,700)			(1,056)		(5,577)			423				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024		380.6	(1,296)			(5,335)		(25,914)			2,129				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024			385.86	(1,641)			(4,131)		(21,093)			1,649				03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	.....	.....	387.61	(8,283)	.....	.....	(7,274)	.....	(37,865)	.....	.....	2,903	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	.....	.....	391.49	(6,414)	.....	.....	(1,714)	.....	(9,064)	.....	.....	684	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/15/2024	.....	.....	397.02	(11,294)	.....	.....	(2,521)	.....	(13,327)	.....	.....	1,006	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	.....	.....	383.16	(2,661)	.....	.....	(3,949)	.....	(19,668)	.....	.....	1,556	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	.....	.....	389.14	(3,914)	.....	.....	(1,606)	.....	(8,310)	.....	.....	633	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/18/2024	.....	.....	393.03	(6,104)	.....	.....	(2,895)	.....	(15,236)	.....	.....	1,140	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	.....	.....	384.36	(2,482)	.....	.....	(3,872)	.....	(19,370)	.....	.....	1,519	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	.....	.....	393.14	(4,473)	.....	.....	(1,456)	.....	(7,596)	.....	.....	571	.....	.....	.....	03
NOV 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2023	11/19/2024	.....	.....	397.36	(5,975)	.....	.....	(1,446)	.....	(7,819)	.....	.....	567	.....	.....	.....	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	(2,246)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	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	(2,232)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03
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	.....	.....	.....	(99,339)	.....	(428,516)	.....	.....	38,632	.....	.....	.....	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	.....	.....	.....	(85,756)	.....	(480,648)	.....	.....	33,350	.....	.....	.....	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	(148,584)	.....	.....	(142,260)	.....	(571,220)	.....	.....	55,088	.....	.....	.....	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	(128,268)	.....	.....	(138,082)	.....	(785,397)	.....	.....	53,470	.....	.....	.....	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	(212,482)	.....	.....	(64,207)	.....	(366,007)	.....	.....	24,550	.....	.....	.....	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	(206,242)	.....	.....	(195,723)	.....	(774,975)	.....	.....	74,211	.....	.....	.....	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	(95,501)	.....	.....	(123,127)	.....	(608,702)	.....	.....	46,686	.....	.....	.....	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	(290,322)	.....	.....	(67,708)	.....	(381,206)	.....	.....	25,673	.....	.....	.....	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	(182,639)	.....	.....	(132,094)	.....	(560,868)	.....	.....	49,672	.....	.....	.....	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	(100,434)	.....	.....	(121,285)	.....	(663,913)	.....	.....	45,607	.....	.....	.....	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	(195,411)	.....	.....	(65,023)	.....	(376,082)	.....	.....	24,451	.....	.....	.....	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	(179,421)	.....	.....	(71,328)	.....	(427,215)	.....	.....	26,822	.....	.....	.....	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	(96,191)	.....	.....	(43,207)	.....	(219,807)	.....	.....	16,048	.....	.....	.....	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	(105,518)			(69,731)		(335,780)			25,795				03

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/04/2024			4,832.5	(63,665)			(192,702)		(811,554)			70,996				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	(102,612)			(96,791)		(396,119)			39,855				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	(283,202)			(97,649)		(475,898)			39,670				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	(147,595)			(223,606)		(809,463)			90,036				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	(148,217)			(89,631)		(399,157)			35,931				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	(338,377)			(71,730)		(388,856)			28,755				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	(135,433)			(206,912)		(817,645)			82,583				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	(108,386)			(140,366)		(736,682)			56,023				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	(312,183)			(138,728)		(773,760)			55,369				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	(211,781)			(48,408)		(256,918)			19,070				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	(209,309)			(96,248)		(450,067)			37,590				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024			386.89	(72,717)			(5,433)		(20,174)			2,104				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024			394.31	(144,165)			(2,998)		(11,182)			1,161				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/22/2024			398.58	(8,116)			(1,179)		(4,428)			457				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/25/2024			384.69	(4,477)			(5,967)		(21,837)			2,282				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/25/2024			392.69	(1,761)			(6,322)		(23,894)			2,417				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/26/2024			390.98	(8,875)			(4,018)		(15,077)			1,530				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/26/2024			385.73	(9,403)			(1,732)		(6,502)			660				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024			386.77	(5,969)			(6,259)		(23,156)			2,373				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024			389.74	(2,573)			(3,528)		(13,141)			1,338				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024			393.44	(9,284)			(3,634)		(13,644)			1,378				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024			395.71	(5,233)			(5,002)		(18,461)			1,896				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/27/2024			399.55	(5,391)			(2,969)		(10,919)			1,126				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024			385.28	(7,419)			(4,423)		(16,118)			1,663				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024			391.26	(4,404)			(4,213)		(15,713)			1,584				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024			396.34	(6,543)			(1,879)		(6,990)			706				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/29/2024			401.83	(6,233)			(1,404)		(5,025)			528				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	12/02/2024			388.07	(2,779)			(3,567)		(13,013)			1,325				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/02/2024		395.39	(2,077)			(3,606)		(13,232)			1,339				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024		389.07	(5,255)			(4,292)		(15,738)			1,588				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024		395.07	(5,313)			(2,583)		(9,469)			955				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024		402.61	(6,316)			(874)		(3,221)			323				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024		389.16	(3,801)			(3,212)		(11,834)			1,184				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024		393.9	(1,286)			(2,588)		(9,498)			954				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024		399.63	(4,721)			(1,491)		(5,466)			549				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024		380.93	(3,804)			(6,590)		(23,764)			2,552				03
DEC 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMIUSFPUBMPROBK5P83	12/05/2023	12/04/2024		254.39	(2,192)					(15,028)							03
Index	Index		Index	JPMorgan Chase Bank																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024		385.14	(9,843)			(2,365)		(9,020)			851				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024		389.95				(2,289)		(9,070)			823				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024		393.7	(3,383)			(3,454)		(13,805)			1,242				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024		400.07	(3,275)			(657)		(2,723)			236				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024		400.99	(4,942)			(439)		(1,771)			158				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024		385.69	(941)			(2,210)		(8,491)			792				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024		388.83	(628)			(1,585)		(6,248)			568				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024		391.36	(3,159)			(1,475)		(5,902)			528				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024		393.84	(2,265)			(1,130)		(4,556)			405				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024		398.81	(2,108)			(1,285)		(5,152)			461				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024		324.47	(1,616)			(222)		(1,977)			89				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024		325.83	(1,837)			(187)		(1,669)			75				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/22/2024		325.17	(328)			(310)		(2,869)			120				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/29/2024		325.75	(277)			(292)		(2,576)			110				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		324.21	(454)			(341)		(2,962)			125				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		323.16	(424)			(535)		(4,430)			193				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		386.9	(491)			(2,179)		(8,565)			800				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		390.75	(766)			(2,712)		(10,853)			995				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		394.56	(3,137)			(2,806)		(11,538)			1,030				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		381.88	(3,905)			(3,093)		(11,597)			1,130				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		386.73	(4,040)			(1,795)		(7,053)			656				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		388.81	(4,447)			(2,035)		(8,113)			744				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		390.84	(2,581)			(5,921)		(23,890)			2,164				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		394.66	(2,926)			(2,895)		(11,817)			1,058				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		399.44	(8,513)			(840)		(3,382)			307				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		401.77	(4,162)			(1,348)		(5,570)			493				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		384.89	(1,208)			(2,369)		(9,087)			855				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		387.79	(1,938)			(1,755)		(6,844)			634				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		392.53	(3,393)			(1,044)		(4,232)			377				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		393.7	(2,514)			(5,736)		(23,288)			2,071				03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,007.06	(1,495)					(5,795,534)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,077.85	(8,216)					(6,158,464)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,120.32						(134,204)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,148.64						(582,887)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,167.51						(429,430)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,191.11						(959,029)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,309.09						(77,672)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,320.89						(316,835)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024			5,066.05						(253,576)							03
DEC 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Annuit	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		205.42				(764)		(551)			274				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		388.19				(6,380)		(13,954)			2,277				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		394.14	(1,046)			(6,477)		(13,921)			2,311				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		400.54	(8,807)			(2,318)		(4,736)			827				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		387.01	(8,940)			(6,663)		(14,586)			2,369				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		393.8	(3,200)			(4,563)		(9,786)			1,622				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		396.52	(9,188)			(3,241)		(6,788)			1,152				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		403.16	(6,292)			(918)		(1,804)			326				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		404.47	(4,468)			(1,382)		(2,698)			491				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/16/2024		391.3	(1,266)			(5,077)		(10,970)			1,784				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/16/2024		397.77	(1,905)			(5,841)		(12,122)			2,052				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		389.58	(6,979)			(5,421)		(11,780)			1,898				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		397.79	(8,028)			(4,817)		(10,026)			1,686				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		403.08	(7,444)			(1,188)		(2,355)			416				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/17/2024		405.15	(6,614)			(1,011)		(1,930)			354				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		388.08	(1,631)			(5,833)		(12,711)			2,034				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		394.52	(1,389)			(3,986)		(8,426)			1,390				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/18/2024		398.21	(8,001)			(6,856)		(14,107)			2,390				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		392.49	(5,468)			(5,920)		(12,651)			2,056				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		399	(9,404)			(4,462)		(9,167)			1,550				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		404.43	(8,112)			(1,094)		(2,169)			380				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/19/2024		407.22	(6,113)			(1,096)		(2,076)			381				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/20/2024		394.88	(1,499)			(4,286)		(9,085)			1,483				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/20/2024		399.68	(1,502)			(3,875)		(7,959)			1,341				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/21/2023	12/20/2024		406.71	(5,867)			(896)		(1,671)			310				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFNF3BB653	12/21/2023	12/04/2024		687.75	(5,304)												03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFNF3BB653	12/21/2023	12/11/2024		712.55	(1,227)												03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFNF3BB653	12/21/2023	12/20/2024		712.57													03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/26/2024		393.84				(2,387)		(4,213)			799				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/26/2024		397.37				(2,788)		(4,772)			933				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/26/2024		401.08	(3,186)			(3,690)		(6,119)			1,235				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/26/2024		406.85	(3,721)			(554)		(852)			186				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/26/2024		408.44	(4,925)			(1,374)		(2,079)			460				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/27/2024		395.5	(740)			(3,244)		(5,685)			1,081				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/27/2024		398.39	(1,834)			(3,427)		(5,816)			1,142				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/27/2024		402.12	(4,325)			(2,911)		(4,811)			970				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/27/2024		405.94	(4,569)			(854)		(1,347)			285				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/28/2023	12/27/2024		409.56	(3,881)			(913)		(1,378)			304				03

SCHEDULE DB - PART A - SECTION 1

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STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024			407.08		(1,135)		(527)		(1,443)			160				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/23/2024			5,293.02						(522,137)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024			407.96		(687)		(341)		(957)			103				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025			393.49				(1,568)		(4,379)			471				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/26/2024			4,978.78		(445)				(563,066)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024			5,011.09		(2,039)				(619,955)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025			399.45				(4,176)		(11,699)			1,256				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025			406.08				(369)		(1,036)			111				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024			5,232.53		(5,432)				(482,415)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024			5,282.66		(480)				(381,105)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025			387.97				(2,485)		(6,775)			745				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024			5,308.84						(363,124)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025			394.16		(3,230)		(2,305)		(6,443)			691				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/30/2024			5,237.46						(343,898)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025			397.82		(2,995)		(5,996)		(16,924)			1,797				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025			403.71				(559)		(1,586)			167				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	01/02/2025			5,186.14		(7,793)				(476,700)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	01/03/2025			5,108.15		(726)				(554,956)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/03/2025			405.59				(1,009)		(2,873)			302				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	01/03/2025			5,217.98						(691,785)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024			387.29		(1,311)		(3,182)		(8,700)			978				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024			396.63				(1,056)		(2,981)			325				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024			397.95		(4,160)		(843)		(2,417)			259				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024			405.57		(1,380)		(361)		(1,035)			111				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/27/2024			408.98		(1,102)		(537)		(1,489)			165				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/30/2024			391.93		(472)		(1,655)		(4,643)			503				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/05/2024			5,051.19		(702)				(611,737)							03

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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA					396.09		(2,158)		(1,313)		(3,711)				399			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		03
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/06/2024			4,795.23						(884,173)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/30/2024			400.54		(1,713)		(2,482)		(7,093)				755			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/06/2024			5,065.65						(814,679)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024			393.79		(3,237)		(1,853)		(5,181)				561			03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/09/2024			5,100.21						(689,841)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFT09	01/05/2024	12/11/2024			4,915.59		(2,415)				(503,988)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/03/2025			399.58				(896)		(2,437)				246			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/06/2025			388.98				(2,341)		(6,148)				636			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/06/2025			395.94		(1,142)		(1,653)		(4,485)				449			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/06/2025			397.86		(2,977)		(2,502)		(6,852)				679			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/07/2025			389.92		(2,102)		(2,303)		(6,074)				623			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/07/2025			397.82		(3,181)		(1,052)		(2,849)				285			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/07/2025			400.36		(2,926)		(956)		(2,627)				258			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/07/2025			404.78		(1,337)		(859)		(2,350)				232			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025			391.07		(1,214)		(2,165)		(5,714)				583			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025			398.29		(1,091)		(985)		(2,651)				266			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025			398.89		(2,748)		(2,736)		(7,343)				737			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025			404.51		(1,251)		(458)		(1,248)				124			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/08/2025			406.27		(3,474)		(396)		(1,050)				107			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025			393.61		(582)		(2,477)		(6,616)				665			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025			398.66		(502)		(4,388)		(11,879)				1,179			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025			402.37		(3,142)		(629)		(1,705)				169			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/09/2025			406.04		(5,567)		(483)		(1,330)				130			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025			390.72		(798)		(2,512)		(6,584)				672			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025			398.68		(612)		(986)		(2,678)				264			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025			401.38		(3,184)		(786)		(2,123)				210			03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/11/2024	01/10/2025			406.36		(1,250)		(575)		(1,531)				154			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 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMIPRO8K5P83	.01/11/2024			255.62		(996)				(5,947)							03
DEC 24 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMIPRO8K5P83	.01/11/2024			258.66		(729)				(4,546)							03
JAN 25 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMIPRO8K5P83	.01/11/2024			259.48						(6,649)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,075.64						(4,187,385)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,147.4						(8,204,726)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,190.46						(246,067)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,219.16						(542,302)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,238.29						(628,017)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,262.21						(1,361,480)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,381.81						(65,711)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,393.77						(365,916)							03
JAN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/18/2024			5,135.44						(223,306)							03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			394.18				(1,751)		(4,693)			415				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			396.64				(5,972)		(16,259)			1,416				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			400.36		(2,166)		(812)		(2,248)			192				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			390.19		(7,388)		(2,037)		(5,410)			495				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			404.05		(1,004)		(1,071)		(2,949)			254				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			401.09		(2,531)		(669)		(1,892)			163				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			406.23		(1,325)		(412)		(1,157)			100				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			393.65		(832)		(1,643)		(4,465)			395				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			398.58		(512)		(1,272)		(3,557)			306				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			399.51		(2,038)		(1,242)		(3,436)			299				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			394.1		(1,578)		(1,732)		(4,694)			415				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			399.51		(1,540)		(2,045)		(5,689)			490				03
DEC 24 JPMorgan MOZAIC Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			322.89		(2,147)		(1,112)		(4,496)			300				03
DEC 24 JPMorgan MOZAIC Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			325.07		(2,535)		(645)		(2,666)			172				03
JAN 25 JPMorgan MOZAIC2 Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			406.13		(1,412)		(546)		(1,513)			131				03
DEC 24 JPMorgan MOZAIC Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/19/2024			326.37		(817)		(670)		(2,866)			177				03

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DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/20/2024			326		(677)		(615)		(2,502)			161				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/09/2025			325.62		(847)		(709)		(2,822)			173				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/23/2024			326.56		(776)		(522)		(2,223)			135				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/10/2025			326.06		(882)		(670)		(2,635)			163				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/27/2024			326.1		(657)		(566)		(2,365)			145				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/13/2025			327.68		(833)		(529)		(2,165)			127				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/27/2024			327.25		(710)		(472)		(1,975)			121				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025			326.11		(656)		(700)		(2,710)			166				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/03/2025			325.05		(593)		(632)		(2,531)			157				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025			327.69		(866)		(938)		(3,706)			222				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/03/2025			325.93		(789)		(613)		(2,473)			153				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025			406.91		(1,160)		(394)		(1,110)			94				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025			393.57		(765)		(1,894)		(5,095)			452				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025			399.5		(488)		(826)		(2,312)			197				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025			399.51		(2,346)		(2,026)		(5,666)			484				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025			405.88		(1,023)		(374)		(1,077)			89				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/15/2025			406.91		(2,510)		(874)		(2,483)			209				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025			392.53		(463)		(2,215)		(5,893)			527				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025			397.39		(1,083)		(998)		(2,732)			237				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025			398.35		(2,742)		(3,075)		(8,562)			732				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/16/2025			403.66		(1,235)		(572)		(1,575)			136				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/17/2025			388.52		(3,807)		(3,191)		(8,298)			757				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025			4,913.91		(708)				(274,653)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025			5,083.03		(3,948)				(210,766)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025			5,228.78						(187,948)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025			5,273.44						(236,934)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/10/2025			5,308.09						(232,833)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/13/2025			4,936.62						(199,884)							03

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JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025		5,286.49						(219,274)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/14/2025		5,005.44						(202,849)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/15/2025		5,281.51						(138,835)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025		4,979.49						(271,207)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025		5,232.98						(186,059)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025		5,222.97						(193,302)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025		5,245.75						(226,061)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025		5,187.74						(217,578)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025		5,251.11						(115,676)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025		5,343.19						(253,074)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/21/2025		5,366.45						(156,744)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025		5,119.16						(331,165)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/03/2025		5,212						(230,032)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/06/2025		5,147.27						(131,890)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/07/2025		5,007.13						(147,746)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/08/2025		5,011.14						(220,814)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025		5,101.13						(200,109)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025		5,218.99						(144,204)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/09/2025		5,282.88						(221,769)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/28/2025		400.12				(4,791)		(9,151)			952				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/28/2025		404.66				(1,365)		(2,579)			271				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/29/2025		394.42		(5,742)		(4,457)		(8,418)			883				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/29/2025		401.38		(1,636)		(6,461)		(12,268)			1,279				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/29/2025		408.07		(5,339)		(1,273)		(2,347)			252				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/17/2025		398.39		(7,740)		(2,959)		(5,686)			610				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/21/2025		391.82		(1,525)		(5,356)		(10,141)			1,089				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/21/2025		398.3		(3,569)		(6,216)		(11,940)			1,264				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 Quarter-end (b)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025		395.3		(6,445)		(4,315)		(8,178)			875				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025		399.55		(7,480)		(5,938)		(11,328)			1,204				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025		403.26		(5,190)		(1,069)		(2,059)			217				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/22/2025		406.94		(7,142)		(1,670)		(3,105)			338				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025		395.01		(1,286)		(4,224)		(8,023)			853				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/23/2025		399.21		(2,008)		(3,474)		(6,583)			702				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025		393.06		(5,077)		(5,601)		(10,599)			1,128				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025		399.89		(4,176)		(7,777)		(14,930)			1,566				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025		406.12		(6,729)		(1,367)		(2,552)			275				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/24/2025		407.56		(9,343)		(626)		(1,186)			126				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025		396.28		(1,642)		(4,582)		(8,646)			913				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/27/2025		400.12		(752)		(4,097)		(7,785)			817				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/28/2025		394.76		(5,495)		(4,311)		(8,146)			857				03
JAN 25 JPUSCYL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 25 JPUSCYL Call Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/03/2025		201.86		(4,913)		(3,357)		(1,158)			727				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
3D Index	Index		Index	NA	7H6GLXDRUGQFU57RNE97	01/30/2024	01/29/2025		207.24		(5,168)		(4,655)		(482)			922				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFN3BB653	01/30/2024	01/02/2025		724.6		(4,084)											03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFN3BB653	01/30/2024	01/15/2025		714.3		(5,577)											03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFQFN3BB653	01/30/2024	01/29/2025		717.71													03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025		5,406.31						(309,289)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025		5,294.81						(116,990)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025		5,431.87						(173,865)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025		5,093.29						(361,175)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025		5,202.51						(328,375)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025		5,286.4						(127,456)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025		5,404.02						(152,861)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025		5,445.02						(161,551)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025		5,052.59						(267,086)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025		5,338.31						(203,840)							03

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JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,325.26						(208,264)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,391.98						(145,765)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,453.94						(133,178)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/03/2025			5,319.96						(130,843)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/03/2025			5,485.29						(136,194)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/04/2025			5,178.5						(190,949)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	02/05/2025			5,377.89						(253,136)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/22/2025			5,068.68						(295,547)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/23/2025			5,278.11						(289,247)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/23/2025			5,392.81						(222,754)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025			5,028.5						(291,135)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025			5,219.38						(209,544)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/24/2025			5,353.16						(174,713)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/30/2025			401.22				(6,961)		(15,429)			1,214				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/30/2025			407.2				(501)		(1,114)			87				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			388.09		(8,174)		(3,497)		(7,210)			608				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			393.46		(588)		(3,332)		(7,105)			579				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			400.86		(4,105)		(7,069)		(15,677)			1,228				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			405.01		(3,911)		(2,834)		(6,230)			492				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			408.21		(8,297)		(1,939)		(4,467)			337				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	01/31/2025			408.89		(3,326)		(561)		(1,254)			97				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/03/2025			390.4		(2,276)		(3,117)		(6,494)			536				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/03/2025			393.9		(658)		(2,350)		(4,999)			404				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/03/2025			399.19		(3,654)		(6,661)		(14,494)			1,146				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/04/2025			391.86		(2,755)		(2,485)		(5,195)			426				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/04/2025			399.51		(7,807)		(5,728)		(12,544)			982				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2024	02/04/2025			406.7		(2,911)		(560)		(1,254)			96				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 Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	02/05/2025			391.13		(6,710)		(3,043)		(6,367)			520				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	02/05/2025			395.34		(656)		(2,380)		(5,088)			407				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	02/05/2025			397.91		(3,563)		(5,065)		(10,990)			866				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	02/05/2025			403.12		(2,787)		(1,863)		(4,105)			319				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	02/05/2025			407.44		(5,931)		(1,327)		(2,992)			227				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/06/2024	01/30/2025			393.9		(2,182)		(2,159)		(4,619)			376				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			390.33		(1,554)		(2,448)		(6,186)			361				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			394		(2,535)		(1,831)		(4,806)			270				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			398.87		(2,808)		(1,482)		(4,059)			218				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			399.29		(2,101)		(5,932)		(16,620)			875				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			404.15		(1,700)		(2,271)		(6,607)			335				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			407.08		(6,807)		(416)		(1,205)			61				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/07/2025			408.23		(2,605)		(748)		(2,280)			110				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/10/2025			390.06		(478)		(2,653)		(6,645)			387				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/10/2025			395.37		(858)		(1,920)		(5,098)			280				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/10/2025			398.29		(3,041)		(7,658)		(20,811)			1,118				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025			389.22		(2,200)		(2,721)		(6,749)			396				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025			396.66		(8,776)		(1,424)		(3,834)			207				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025			398.51		(3,117)		(3,007)		(8,184)			438				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/11/2025			404.12		(1,631)		(972)		(2,790)			141				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025			391.49		(3,444)		(2,418)		(6,162)			351				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025			394.23		(1,113)		(2,298)		(6,006)			333				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025			398.64		(2,769)		(4,580)		(12,608)			665				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025			404.14		(2,632)		(790)		(2,276)			115				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/12/2025			407.78		(5,244)		(1,149)		(3,359)			167				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025			392.85		(904)		(2,191)		(5,687)			324				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025			398.85		(1,316)		(4,336)		(12,112)			641				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025			404.07		(2,516)		(1,672)		(4,883)			247				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/13/2024	02/06/2025			408.02		(4,977)		(531)		(1,651)			79				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMIPROBK5P83	02/13/2024	01/24/2025		261.78		(1,920)				(3,729)							03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMIPROBK5P83	02/13/2024	02/12/2025		264.59		(610)				(2,828)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,301.05						(3,294,274)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,406.96						(149,736)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,411.99						(3,761,428)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,457.26						(197,788)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,482.41						(59,456)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,487.44						(356,152)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,494.98						(1,001,187)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,507.55						(249,676)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,532.7						(529,110)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,633.3						(58,867)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,658.45						(41,387)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,671.02						(186,454)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	02/20/2024	02/14/2025		5,276.19						(312,131)							03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025		391.66				(5,808)		(12,193)			639				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025		396.9				(7,346)		(16,167)			809				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025		401.68		(6,448)		(1,425)		(3,223)			157				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025		406.1		(8,155)		(727)		(1,692)			80				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025		389.84		(1,582)		(6,784)		(13,977)			744				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025		397.38		(807)		(5,669)		(12,463)			622				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025		403.56		(7,528)		(5,838)		(13,361)			641				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025		407.34		(6,291)		(923)		(2,130)			101				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/18/2025		391.13		(6,479)		(6,104)		(12,625)			661				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/18/2025		397.69		(1,024)		(7,622)		(16,768)			826				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/19/2025		393.97		(6,766)		(5,192)		(11,034)			561				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/19/2025		398.07		(8,448)		(4,197)		(9,198)			453				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 Quarter-end (b)
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/19/2025			403.19	(5,753)			(1,099)		(2,474)			119				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/20/2025			397.05	(4,650)			(9,474)		(20,551)			1,020				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/20/2025			403.26	(1,218)			(3,576)		(8,256)			385				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/20/2025			407.02	(10,494)			(759)		(1,808)			82				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/21/2025			392.09	(3,961)			(5,804)		(12,105)			623				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/21/2025			397.48	(840)			(3,191)		(6,945)			343				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/21/2025			402.25	(6,427)			(2,175)		(4,940)			234				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/22/2024	02/21/2025			406.12	(3,534)			(1,636)		(3,838)			176				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/24/2025			399.36	(2,408)			(6,657)		(13,217)			567				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/25/2025			392.7	(1,812)			(3,050)		(5,738)			259				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/25/2025			400	(7,223)			(7,059)		(14,081)			599				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/25/2025			407.28	(3,309)			(761)		(1,569)			65				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/26/2025			391.5	(7,658)			(4,061)		(7,530)			344				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
FEB 25 JPMorgan	Index		Index	NA	02/29/2024	02/07/2025			207.04	(826)			(2,755)		(497)			247				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/26/2025			398.87	(4,405)			(2,088)		(4,072)			177				03
FEB 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
FEB 25 JPMorgan	Index		Index	NA	02/29/2024	02/28/2025			205.37	(3,003)			(3,278)		(1,067)			276				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/26/2025			399.51	(2,265)			(4,388)		(8,656)			371				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/26/2025			404.54	(3,553)			(1,521)		(3,087)			129				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/26/2025			408.52	(4,759)			(949)		(2,025)			80				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025			392.89	(1,650)			(8,124)		(15,232)			685				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025			398.45	(1,030)			(1,908)		(3,733)			161				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025			399.22	(8,809)			(5,770)		(11,410)			487				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025			404.51	(2,069)			(3,084)		(6,314)			260				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/27/2025			408.32	(6,256)			(1,644)		(3,450)			139				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025			393.92	(3,344)			(2,624)		(4,963)			221				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025			399.27	(1,783)			(9,570)		(18,911)			805				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025			403.66	(2,845)			(2,784)		(5,655)			234				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/28/2025			408.49	(10,374)			(1,598)		(3,307)			134				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/29/2024	02/21/2025			388.63	(3,018)			(4,593)		(8,391)			394				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 Quarter-end (b)
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/21/2025			398.18		(1,732)		(1,663)		(3,258)			143				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/21/2025			404.06		(4,987)		(865)		(1,751)			74				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/21/2025			404.79		(1,806)		(3,265)		(6,634)			280				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/21/2025			408.16		(939)		(1,045)		(2,146)			90				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/24/2025			390.88		(3,545)		(3,489)		(6,479)			297				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/24/2025			396.49		(1,135)		(2,337)		(4,526)			199				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/06/2024	02/06/2025			726.98		(3,786)											03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/06/2024	02/12/2025			738.62		(2,536)											03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/06/2024	02/21/2025			737.73													03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/06/2024	03/05/2025			745.54													03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/06/2024	02/21/2025			265.4						(1,943)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/06/2024	03/05/2025			269.42						(1,576)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/06/2025			5,383.33						(283,547)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/07/2025			5,232.5						(471,014)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/07/2025			5,466.15						(458,560)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/10/2025			5,529.45						(323,968)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/12/2025			5,322.98						(275,439)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/13/2025			5,387.26						(298,569)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/14/2025			5,199.19						(368,856)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/14/2025			5,392.05						(306,566)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/14/2025			5,512.77						(393,867)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/14/2025			5,530.23						(254,528)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/20/2025			5,208.81						(462,051)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/21/2025			5,331.92						(408,884)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/21/2025			5,481.33						(291,547)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/21/2025			5,588.2						(300,025)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	03/07/2024	02/24/2025			5,549.35						(185,471)							03

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FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/25/2025		5,519.63						(181,566)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/26/2025		5,342.62						(288,534)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/27/2025		5,344.02						(594,996)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/27/2025		5,576.6						(329,606)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/28/2025		5,328.42						(304,008)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/28/2025		5,537.92						(390,349)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	02/28/2025		5,630.96						(244,767)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	03/03/2025		5,641.5						(154,316)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	03/05/2025		5,490.51						(356,616)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	03/07/2024	03/06/2025		5,560.74						(237,171)							03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025		394.02				(3,729)		(5,233)			231				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025		396.22				(11,474)		(16,194)			711				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025		405.46		(3,960)		(1,151)		(1,682)			71				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/06/2025		411.17		(12,185)		(1,106)		(1,623)			69				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		389.77		(1,222)		(5,205)		(7,233)			328				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		392.59		(1,175)		(5,232)		(7,336)			330				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		396		(5,533)		(15,335)		(21,789)			967				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		398.53		(5,562)		(2,587)		(3,681)			163				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	01/23/2025		328.43		(16,302)		(1,482)		(2,304)			105				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		404.26		(2,750)		(1,242)		(1,805)			78				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025		327.34		(1,587)		(1,334)		(2,098)			94				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/28/2025		410.99		(1,320)		(3,272)		(4,908)			206				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	01/24/2025		329.26		(1,428)		(1,289)		(2,004)			91				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/14/2025		329.95		(3,478)		(1,325)		(2,066)			87				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025		391.65		(1,380)		(4,856)		(6,797)			303				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	01/30/2025		329.39		(1,412)		(2,427)		(3,848)			168				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	02/21/2025		329.14		(5,159)		(1,180)		(1,826)			76				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/07/2024	03/03/2025		396.06		(2,595)		(13,159)		(18,653)			822				03

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JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/31/2025			328.63		(1,256)		(1,260)		(1,947)			.87				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/21/2025			331.78		(13,982)		(846)		(1,337)			.54				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025			389		(1,346)		(5,633)		(7,775)			.351				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/03/2025			329.26		(900)		(1,418)		(2,215)			.97				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/24/2025			331.55		(5,984)		(885)		(1,373)			.56				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/07/2025			327.38		(1,514)		(2,098)		(3,252)			.141				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/24/2025			332.05		(942)		(1,297)		(2,011)			.83				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/11/2025			325.67		(2,240)		(2,137)		(3,275)			.142				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/27/2025			331.06		(1,379)		(1,194)		(1,833)			.76				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/14/2025			327.95		(2,279)		(3,339)		(5,195)			.220				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025			330.42		(1,270)		(1,054)		(1,627)			.66				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025			332.4		(3,559)		(903)		(1,419)			.57				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025			334.28		(1,121)		(1,223)		(1,886)			.76				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025			394.9		(960)		(4,774)		(6,757)			.298				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025			395.56		(1,299)		(7,069)		(9,980)			.441				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025			407.82		(5,072)		(858)		(1,252)			.53				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025			410.64		(7,510)		(996)		(1,473)			.62				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025			392.24		(911)		(4,555)		(6,359)			.283				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025			395.88		(1,058)		(7,734)		(10,969)			.481				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025			406.08		(4,838)		(1,151)		(1,672)			.72				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/05/2025			410.82		(8,214)		(2,069)		(3,013)			.129				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025			390.67		(1,223)		(5,169)		(7,180)			.320				03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	07/01/2024			378.5		(2,197)				(11)							03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	07/10/2024			377.63		(5,489)				(23)							03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	07/24/2024			380.15						(24)							03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	02/21/2025			379.67						(884)							03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	02/07/2025			384.4						(557)							03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	06/21/2024			380.14						(6)							03
JUN 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	06/07/2024			378.23						(3)							03

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JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/29/2025		383.87						(404)							03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/31/2024		375.81						(2)							03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/17/2025		381.52						(627)							03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/16/2024		374.01						(2)							03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/25/2024		369.42						(401)							03
SEP 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/13/2024		377.54						(150)							03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/03/2024		372.66													03
NOV 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	11/21/2024		372.93						(1,272)							03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/24/2024		363.83						(17)							03
APR 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	04/11/2024		373.19													03
MAY 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/23/2024		373.54						(10)							03
AUG 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/29/2024		378.56						(129)							03
JUL 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/29/2024		380.87						(20)							03
OCT 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/25/2024		369.26						(1,888)							03
DEC 24 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/20/2024		378.28						(902)							03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025		390.63		(8,530)		(8,198)		(13,893)			333				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025		396.86		(15,652)		(15,042)		(26,860)			610				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025		407.14		(1,809)		(1,739)		(3,437)			71				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/12/2025		411.84		(1,407)		(1,353)		(2,695)			55				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025		396.02		(22,987)		(22,093)		(39,030)			894				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025		403.01		(2,463)		(2,367)		(4,410)			96				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/13/2025		411.38		(1,441)		(1,385)		(2,765)			56				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025		391.72		(8,668)		(8,325)		(14,341)			343				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025		396.74		(9,401)		(9,029)		(16,171)			372				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025		404.64		(2,038)		(1,957)		(3,760)			81				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/07/2025		411.79		(2,492)		(2,394)		(4,931)			99				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/10/2025		394.5		(6,190)		(5,947)		(10,423)			243				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/10/2025		396.82		(5,785)		(5,558)		(9,996)			227				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/14/2024	03/11/2025		391.93		(7,647)		(7,348)		(12,579)			299				03

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57RNE97	03/14/2024	03/11/2025	.....	395.73	.....	(11,734)	.....	(11,275)	.....	(19,930)	.....	.....	459	.....	.....	.....	03	
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57RNE97	03/14/2024	03/11/2025	.....	406.86	.....	(1,558)	.....	(1,497)	.....	(2,931)	.....	.....	61	.....	.....	.....	03	
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57RNE97	03/14/2024	03/11/2025	.....	410.66	.....	(816)	.....	(784)	.....	(1,589)	.....	.....	32	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,412.28	.....	.....	.....	.....	.....	(2,661,039)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,500.87	.....	.....	.....	.....	.....	(232,177)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,505.99	.....	.....	.....	.....	.....	(4,423,961)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,552.04	.....	.....	.....	.....	.....	(111,736)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,564.84	.....	.....	.....	.....	.....	(306,508)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,582.75	.....	.....	.....	.....	.....	(35,042)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,616.01	.....	.....	.....	.....	.....	(643,642)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,628.8	.....	.....	.....	.....	.....	(657,971)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,743.93	.....	.....	.....	.....	.....	(106,385)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,769.52	.....	.....	.....	.....	.....	(180,043)	.....	.....	.....	.....	.....	.....	03	
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	03/20/2024	03/14/2025	.....	5,367.83	.....	.....	.....	.....	.....	(157,120)	.....	.....	.....	.....	.....	.....	03	
MAR 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57RNE97	03/21/2024	03/20/2025	.....	205.48	.....	(1,408)	.....	(1,380)	.....	(1,136)	.....	.....	27	.....	.....	.....	03	
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	02/28/2025	.....	384.79	.....	.....	.....	.....	.....	(782)	.....	.....	.....	.....	.....	.....	03	
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2025	.....	383.75	.....	.....	.....	.....	.....	(938)	.....	.....	.....	.....	.....	.....	03	
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(19,502,627)	(838,760)	.....	(10,080,927)	XXX	(388,323,390)	.....	.....	4,586,458	.....	.....	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(19,502,627)	(838,760)	.....	(10,080,927)	XXX	(388,323,390)	.....	.....	4,586,458	.....	.....	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										(19,502,627)	(838,760)	.....	(10,080,927)	XXX	(388,323,390)	.....	.....	4,586,458	.....	.....	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										(19,502,627)	(838,760)	.....	(10,080,927)	XXX	(388,323,390)	.....	.....	4,586,458	.....	.....	XXX	XXX	
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZ1Z7FF32TWEFA76	02/26/2015	04/29/2025		30,800,000	3.41 USD (2.84 GBP)			84,572		5,554,000		5,552,332		216,000		160,001		100 / QL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2025		12,400,300	.4.41 USD (2.62 EUR)			.58,998	.531,300		.531,948		.273,900			.68,920		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2027		12,400,300	.4.52 USD (2.77 EUR)			.58,119	.531,300		.544,954		.273,900			.111,527		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.06/25/2015	.09/23/2025		15,750,000	.3.89 USD (3.43 GBP)			.45,712	3,127,000		3,129,065		108,000			.95,874		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.01/28/2016	.04/27/2026		28,784,000	.3.37 USD (2.93 GBP)			.59,409	3,538,000		3,557,964		216,000			.207,263		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.03/08/2016	.06/06/2026		48,178,000	.3.66 USD (3.05 GBP)			.114,355	5,259,800		5,504,794		.367,200			.355,960		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.07/21/2016	.09/14/2031		17,141,800	.3.46 USD (2.54 GBP)			.44,993	.731,900		1,331,318		.140,400			.234,101		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MIPR08K5P83	.08/12/2016	.11/14/2026		29,831,000	.3.39 USD (2.28 GBP)			.87,846	798,100		1,396,697		.248,400			.241,643		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.11/01/2016	.02/20/2027		10,994,400	.3.22 USD (2.52 GBP)			.17,893	(366,300)		(213,858)		.97,200			.93,503		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWIIPCS8A4S074	.03/09/2017	.03/15/2027		15,672,616	.3.81 USD (0.49 JPY)			.135,320	3,779,653		3,367,301		.869,374			.134,734		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWIIPCS8A4S074	.03/09/2017	.03/15/2029		15,672,616	.3.91 USD (0.58 JPY)			.136,905	3,779,653		3,330,628		.869,374			.174,504		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.05/02/2017	.05/11/2027		29,946,524	.3.36 USD (0.3 JPY)			.235,277	7,746,326		6,701,608		1,622,831			.264,155		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.05/24/2017	.08/17/2027		3,355,500	.3.75 USD (1.77 EUR)			.17,562	118,500		145,670		.74,700			.30,849		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.05/24/2017	.08/17/2027		32,436,500	.3.75 USD (1.77 EUR)			.169,763	1,145,500		1,408,142		.722,100			.298,205		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MIPR08K5P83	.06/02/2017	.06/26/2029		45,052,000	.3.99 USD (2.8 GBP)			.140,797	871,500		2,701,099		378,000			.515,698		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)			.182,572	1,333,000		1,675,503		.771,900			.323,248		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)			.124,588	1,936,000		2,095,499		.498,000			.218,026		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.10/18/2017	.12/31/2042		19,059,761	.4.42 USD (3.12 GBP)			.206,201	.765,231		2,348,553		.156,525			.412,814		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.10/18/2017	.12/31/2042		13,525,312	.4.42 USD (3.12 GBP)			.146,326	.543,028		1,666,595		.111,074			.292,944		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)			.208,095	5,566,750		7,317,028		.378,000			.501,376		100 / QL

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	.01/25/2018	.03/14/2033	14,294,000	.4.45 USD (3.02 GBP)			.62,652	1,671,000		2,782,316		108,000			213,920		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)			.50,122	1,336,800		2,225,852		.86,400			171,136		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)			.150,929	1,013,218		1,260,572		.156,703			135,210		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)			.215,613	1,447,454		1,800,818		.223,861			193,157		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 (XSON1AON)			(16,810)	917,700		414,034		.75,600			121,595		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)			8,404	2,762,100		1,893,713		.448,200			227,764		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)			.71,956	792,900		1,288,172		.224,100			131,292		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)			.71,956	792,900		1,288,172		.224,100			131,292		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)			.46,731	483,300		1,209,764		.97,200			150,934		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)			.46,731	483,300		1,209,764		.97,200			150,934		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	.08/07/2018	.11/07/2028	16,828,500	.4.19 USD (2.72 GBP)			.65,317	418,600		1,228,339		.140,400			180,627		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.10/31/2018	.01/31/2026	12,810,000	.4.34 USD (2.68 GBP)			.54,645	187,000		499,329		108,000			86,843		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.10/31/2018	.01/31/2029	20,496,000	.4.48 USD (2.87 GBP)			.84,827	299,200		1,456,150		172,800			225,482		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	.11/16/2018	.01/09/2034	23,122,800	.4.56 USD (3.01 GBP)			.92,858	401,400		2,661,806		.194,400			361,625		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.11/26/2018	.12/05/2036	7,932,400	.5.64 USD (3.11 EUR)			.53,454	379,400		940,126		.174,300			141,290		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.11/26/2018	.12/05/2036	7,948,248	.5.64 USD (3.11 EUR)			.53,561	380,158		942,004		.174,648			141,573		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.02/26/2019	.09/16/2031	10,520,800	.4.19 USD (2.94 GBP)			.35,529	422,400		1,021,362		.86,400			143,733		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.03/22/2019	.04/05/2033	13,084,800	.4.73 USD (2.42 EUR)			.78,068	568,400		1,198,320		.288,840			196,481		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.03/22/2019	.04/05/2033	13,084,800	.4.73 USD (2.42 EUR)			.78,068	568,400		1,198,320		.288,840			196,481		100 / QL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6KMZ0031MB27	.05/15/2019	.05/31/2029	 7,849,800	3.94 USD (1.55 EUR)	.....	.....	..... 48,075	 296,800	.....	..... 551,144	.....	..... 174,300	.....	.....	..... 89,242	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6KMZ0031MB27	.05/15/2019	.05/31/2031	 2,242,800	4.05 USD (1.74 EUR)	.....	.....	..... 13,345	 84,800	.....	..... 176,146	.....	..... 49,800	.....	.....	..... 30,027	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6KMZ0031MB27	.05/15/2019	.05/31/2031	 8,971,200	4.05 USD (1.74 EUR)	.....	.....	..... 53,380	 339,200	.....	..... 704,585	.....	..... 199,200	.....	.....	..... 120,109	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6KMZ0031MB27	.05/30/2019	.08/28/2029	 20,724,000	3.54 USD (3.38 AUD)	.....	.....	..... 29,320	 1,161,000	.....	..... 1,224,727	.....	..... 873,000	.....	.....	..... 241,096	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6KMZ0031MB27	.05/30/2019	.08/28/2029	 13,816,000	3.54 USD (3.38 AUD)	.....	.....	..... 19,546	 774,000	.....	..... 816,485	.....	..... 582,000	.....	.....	..... 160,731	.....	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)	.....	.....	..... 102,550	 4,222,744	.....	..... 3,311,052	.....	..... 772,776	.....	.....	..... 171,850	.....	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)	.....	.....	..... 38,456	 1,583,529	.....	..... 1,241,644	.....	..... 289,791	.....	.....	..... 64,444	.....	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)	.....	.....	..... 205,101	 8,445,488	.....	..... 6,622,104	.....	..... 1,545,553	.....	.....	..... 343,700	.....	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)	.....	.....	..... 3,585	 140,400	.....	..... 142,257	.....	..... 116,400	.....	.....	..... 31,629	.....	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	 8,246,400	3.9 USD (3.79 AUD)	.....	.....	..... 10,756	 421,200	.....	..... 426,770	.....	..... 349,200	.....	.....	..... 94,886	.....	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)	.....	.....	..... 18,375	 719,550	.....	..... 729,066	.....	..... 596,550	.....	.....	..... 162,098	.....	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)	.....	.....	..... 5,378	 210,600	.....	..... 213,385	.....	..... 174,600	.....	.....	..... 47,443	.....	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)	.....	.....	..... (45,693)	 135,541	.....	..... 460,105	.....	..... 172,585	.....	.....	..... 145,218	.....	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)	.....	.....	..... (31,029)	 90,360	.....	..... 306,737	.....	..... 115,057	.....	.....	..... 96,812	.....	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)	.....	.....	..... (12,774)	 37,198	.....	..... 126,273	.....	..... 47,365	.....	.....	..... 39,854	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	 6,567,000	3.44 USD (1.38 EUR)	.....	.....	..... 101,496	 93,000	.....	..... 283,503	.....	..... 149,400	.....	.....	..... 89,947	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	 7,661,500	3.44 USD (1.38 EUR)	.....	.....	..... 118,412	 108,500	.....	..... 330,754	.....	..... 174,300	.....	.....	..... 104,938	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPUBMPRO8K5P83	.10/02/2019	.09/30/2031	 3,283,500	3.44 USD (1.38 EUR)	.....	.....	..... 50,748	 46,500	.....	..... 141,752	.....	..... 74,700	.....	.....	..... 44,973	.....	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)	.....	.....	..... 46,665	 18,000	.....	..... 169,888	.....	..... 224,100	.....	.....	..... 120,508	.....	100 / QL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/20/2020	.05/19/2030	9,729,000	3.01 USD (1.1 EUR)			46,665	18,000		169,888		224,100			120,508		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUIWSPUBM8MPR08K5P83	.03/11/2020	.12/31/2038	3,255,414	3.69 USD (2.3 EUR)			36,748	141,138		102,126		68,561			62,538		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)			24,955	8,000		(318,211)		199,200			104,701		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)			31,193	10,000		(397,763)		249,000			130,876		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)			165,232	12,063,429		5,369,537		2,076,837			589,773		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)			18,010	849,604		823,673		159,861			181,901		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)			6,084	287,030		278,269		54,000			61,445		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUIWSPUBM8MPR08K5P83	.10/01/2020	.10/29/2032	17,021,550	2.76 USD (1.45 EUR)			61,408	1,376,050		965,372		361,050			249,386		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUIWSPUBM8MPR08K5P83	.10/01/2020	.10/29/2032	5,869,500	2.76 USD (1.45 EUR)			21,175	474,500		332,887		124,500			85,995		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	2,940,836	3.75 USD (4.07 AUD)			(307)	262,083		266,550		119,540			62,834		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	25,394,986	3.75 USD (4.07 AUD)			2,279	2,263,165		2,301,741		1,030,385			542,590		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/30/2020	.01/07/2031	54,980,600	3.07 USD (1.62 EUR)			217,431	4,267,600		3,518,504		1,170,300			715,558		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/30/2020	.01/07/2031	4,679,200	3.07 USD (1.62 EUR)			18,505	363,200		299,447		99,600			60,899		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/22/2020	.01/31/2033	19,630,500	4.56 USD (3.99 GBP)			34,588	696,000		967,382		162,000			291,892		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/22/2020	.01/31/2033	5,234,800	4.56 USD (3.99 GBP)			9,223	185,600		257,968		43,200			77,838		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/22/2020	.01/31/2033	3,926,100	4.56 USD (3.99 GBP)			6,918	139,200		193,476		32,400			58,378		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)			4,192	148,050		204,351		10,800			29,084		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)			37,724	1,332,450		1,839,157		97,200			261,760		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)			20,958	740,250		1,021,754		54,000			145,422		100 / QL

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			32,373	1,236,000		1,579,923		108,000			213,227		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	06/18/2021	09/16/2033		5,543,600	3.5 USD (2.8 GBP)			12,949	494,400		631,969		43,200			85,291		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	09/20/2021	09/30/2031		13,108,883	3.03 USD (2.45 SEK)			38,112	2,377,910		1,739,565		623,188			179,550		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	09/20/2021	09/30/2033		13,108,883	3.21 USD (2.65 SEK)			38,942	2,377,910		1,654,856		623,188			202,094		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	10/27/2021	09/23/2051		25,483,000	4.05 USD (4.93 AUD)			(9,719)	3,311,600		2,100,950		989,400			668,153		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		6,619,848	3.71 USD (2.9 GBP)			(15,924)	397,782		715,380		53,235			144,318		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		33,099,242	3.71 USD (2.9 GBP)			(79,618)	1,988,912		3,576,898		266,174			721,589		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	11/16/2021	03/31/2043		6,619,848	3.71 USD (2.9 GBP)			(15,924)	397,782		715,380		53,235			144,318		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	11/23/2021	02/23/2029		7,884,800	2.84 USD (1.04 EUR)			36,797	331,800		366,970		174,300			87,305		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	01/13/2022	01/28/2034		19,229,000	4.32 USD (3.58 GBP)			49,504	1,556,800		2,199,579		151,200			301,528		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	01/13/2022	01/28/2034		7,925,095	4.32 USD (3.58 GBP)			20,403	641,624		906,541		62,316			124,273		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	01/13/2022	01/28/2034		4,120,500	4.32 USD (3.58 GBP)			10,608	333,600		471,338		32,400			64,613		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	02/24/2022	06/15/2037		19,977,000	3.86 USD (3.27 GBP)			37,922	1,042,500		1,590,113		162,000			363,126		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			(18,600)	120,000		(37,440)		124,500			87,224		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			(18,600)	120,000		(37,440)		124,500			87,224		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	03/10/2022	06/08/2037		38,500,000	3.98 USD (2.58 EUR)			145,223	735,000		32,131		871,500			699,315		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	03/10/2022	06/08/2037		15,400,000	3.98 USD (2.58 EUR)			58,089	294,000		12,852		348,600			279,726		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	03/29/2022	01/09/2032		11,125,000	4.15 USD (2.53 EUR)			47,718	335,000		316,140		249,000			155,161		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	03/29/2022	01/09/2032		22,250,000	4.15 USD (2.53 EUR)			95,436	670,000		632,280		498,000			310,322		100 / QL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	6,584,500	.3.88 USD (3.18 GBP)	.....	.....	15,940	273,000	.....	434,735	.....	54,000	.....	.....	94,590	.....	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)	.....	.....	9,564	163,800	.....	260,841	.....	32,400	.....	.....	56,754	.....	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)	.....	.....	70,138	1,201,200	.....	1,912,832	.....	237,600	.....	.....	416,197	.....	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)	.....	.....	31,220	21,000	.....	(5,280)	.....	174,300	.....	.....	108,026	.....	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)	.....	.....	111,500	75,000	.....	(18,858)	.....	622,500	.....	.....	385,806	.....	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)	.....	.....	22,300	15,000	.....	(3,772)	.....	124,500	.....	.....	77,161	.....	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)	.....	.....	98,433	(200,000)	.....	3,944,497	.....	270,000	.....	.....	689,455	.....	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)	.....	.....	59,060	(120,000)	.....	2,366,698	.....	162,000	.....	.....	413,673	.....	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)	.....	.....	78,746	(160,000)	.....	3,155,597	.....	216,000	.....	.....	551,564	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.06/15/2022	.04/11/2043	.....	24,122,000	.5.87 USD (4.77 GBP)	.....	.....	55,282	(1,124,000)	.....	1,157,299	.....	216,000	.....	.....	526,295	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.06/15/2022	.04/11/2043	.....	24,122,000	.5.87 USD (4.77 GBP)	.....	.....	55,282	(1,124,000)	.....	1,157,299	.....	216,000	.....	.....	526,295	.....	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)	.....	.....	24,038	(1,107,000)	.....	(1,308,364)	.....	249,000	.....	.....	91,651	.....	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)	.....	.....	24,038	(1,107,000)	.....	(1,308,364)	.....	249,000	.....	.....	91,651	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.10/27/2022	.11/09/2037	.....	19,703,000	.6.28 USD (6.07 GBP)	.....	.....	(14,793)	(1,756,100)	.....	(2,541,200)	.....	183,600	.....	.....	363,561	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.12/21/2022	.01/04/2032	.....	5,292,500	.6.54 USD (5.48 EUR)	.....	.....	14,303	(102,500)	.....	(406,441)	.....	124,500	.....	.....	73,750	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.12/21/2022	.01/04/2032	.....	5,292,500	.6.54 USD (5.48 EUR)	.....	.....	14,303	(102,500)	.....	(406,441)	.....	124,500	.....	.....	73,750	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.12/21/2022	.01/04/2032	.....	5,292,500	.6.54 USD (5.48 EUR)	.....	.....	14,303	(102,500)	.....	(406,441)	.....	124,500	.....	.....	73,750	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.03/16/2023	.06/01/2030	.....	21,140,000	.5.63 USD (4.75 EUR)	.....	.....	43,386	(440,000)	.....	(1,567,289)	.....	498,000	.....	.....	262,609	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.03/16/2023	.06/01/2030	.....	10,570,000	.5.63 USD (4.75 EUR)	.....	.....	21,693	(220,000)	.....	(783,645)	.....	249,000	.....	.....	131,304	.....	100 / QL

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	04/04/2023	03/31/2038		15,279,809	5.5 USD (5.62 GBP)			(8,470)	(144,184)		(529,097)		131,965			285,943		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	05/11/2023	06/20/2030		19,656,000	5.07 USD (4.27 EUR)			42,542	234,000		(792,304)		448,200			245,201		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	10/19/2023	11/07/2033		14,680,368	6.08 USD (1.4 JPY)			174,406	144,524		993,544		1,062,568			227,557		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2034		15,873,000	6.78 USD (5 EUR)			44,384	(312,000)		(470,313)		373,500			249,041		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2034		10,582,000	6.78 USD (5 EUR)			29,589	(208,000)		(313,542)		249,000			166,028		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2032		15,874,500	6.71 USD (4.91 EUR)			44,950	(310,500)		(406,601)		373,500			222,297		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	01/31/2024	07/31/2033		15,676,321	6.94 USD (6.63 CAD)			7,945	166,720		32,897		166,720			239,542		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	01/31/2024	07/31/2033		5,225,440	6.94 USD (6.63 CAD)			2,648	55,573		10,966		55,573			79,847		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	02/22/2024	04/29/2039		10,811,000	5.96 USD (4.28 EUR)				21,000		(104,957)		21,000			209,965		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	03/06/2024	03/20/2029		19,080,000	5.39 USD (5.29 GBP)			801	145,500		(24,635)		145,500			212,736		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC	03/06/2024	03/20/2031		12,722,000	5.5 USD (5.33 GBP)			830	99,000		(37,174)		99,000			167,967		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	03/06/2024	03/20/2034		6,358,500	5.61 USD (5.41 GBP)			457	47,000		(29,055)		47,000			100,413		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	03/07/2024	03/19/2034		37,134,562	5.49 USD (1.6 JPY)			48,532	794,952		602,178		794,952			586,344		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	03/07/2024	03/19/2036		43,187,799	5.55 USD (1.74 JPY)			55,314	901,707		549,041		901,707			747,266		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	03/07/2024	03/19/2039		37,112,011	5.65 USD (1.92 JPY)			46,587	772,400		407,055		772,400			718,080		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												6,823,528	122,423,347	XXX	141,475,952		40,108,000			28,454,022	XXX	XXX
Total Return Swap: JP Morgan Mozaic II USD Annuity	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2024	04/02/2024		1,181,889	0.0 (JPM Mozaic II USD Index)				4,582		4,582				4,582	437		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2024	04/02/2024		4,145,592	0.0 (JPM Mozaic USD Index)				(25,277)		(25,277)				(25,277)	1,534		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/22/2024	04/02/2024		13,129,874	0.0 (UBS Zebra Edge USD Index)				34,196		34,196				34,196	4,860		01

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap: UBS Zebra Edge II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEM1K50	.03/22/2024	.04/01/2024	.....	34,108,449	.0.0 (UBS Zebra Edge 2 USD Index)	.....	.....	.....	..... (284,738)	.....	..... (284,738)	.....	.....	.....	..... (284,738)	 8,927	.....	01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEM1K50	.03/22/2024	.04/01/2024	.....	65,226,764	.0.0 (UBS Zebra Edge USD Index)	.....	.....	.....	..... 506,908	.....	..... 506,908	.....	.....	.....	..... 506,908	 17,071	.....	01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													235,671	XXX	235,671				235,671	32,829	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												6,823,528	122,659,018	XXX	141,711,623		40,108,000		235,671	28,486,850	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												6,823,528	122,423,347	XXX	141,475,952		40,108,000			28,454,022	XXX	XXX
1389999999. Total Swaps - Total Return													235,671	XXX	235,671				235,671	32,829	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												6,823,528	122,659,018	XXX	141,711,623		40,108,000		235,671	28,486,850	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										1,346,064,441	246,360,525	6,823,528	1,002,294,601	XXX	2,117,758,074		40,108,000	(186,994,680)	235,671	28,486,850	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										1,346,064,441	246,360,525	6,823,528	1,002,294,601	XXX	2,117,758,074		40,108,000	(186,994,680)	235,671	28,486,850	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
DMM4	15	2,946,180	DJIA E-Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.06/21/2024	CBT	549300EX04Q2QBFTQ27	.03/18/2024	..39,282.3980	..40,176.0000	.....	.....67,020	.....	.....67,020	.....	.....	.....78,485	01	5
ESM4	113	29,533,866	S&P 500 E-Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.06/21/2024	CME	SNZ20JLKF8MNNCLQOF39	.03/20/2024	...5,227.2329	...5,308.5000	.....	.....459,159	.....	.....459,159	.....	.....	.....591,250	01	50
WFSM4	111	12,920,380	MSCI EAFE Mini Index Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.06/21/2024	NVF	5493004R83R1LVX2IL36	.03/19/2024	...2,327.9964	...2,357.1000	.....	.....161,525	.....	.....161,525	.....	.....	.....580,785	01	50
NQM4	.9	3,288,380	NASDAQ 100 E-Mini Future Jun 2024	VAGLB: Index Universal Life	N/A	Equity / Index	.06/21/2024	CME	SNZ20JLKF8MNNCLQOF39	.03/18/2024	..18,268.7786	..18,475.0000	.....	.....37,120	.....	.....37,120	.....	.....	.....47,091	01	20
ESM4	179	47,063,312	S&P 500 E-Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/21/2024	CME	SNZ20JLKF8MNNCLQOF39	.03/20/2024	...5,258.4706	...5,308.5000	.....	.....447,763	.....	.....447,763	.....	.....	.....936,582	01	50
WFSM4	1,278	148,733,974	MSCI EAFE Mini Index Future Jun 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/21/2024	NVF	5493004R83R1LVX2IL36	.03/19/2024	...2,327.6052	...2,357.1000	.....	.....1,884,716	.....	.....1,884,716	.....	.....	.....6,686,881	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														3,057,303		3,057,303			8,921,073	XXX	XXX
1579999999. Subtotal - Long Futures														3,057,303		3,057,303			8,921,073	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														3,057,303		3,057,303			8,921,073	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														3,057,303		3,057,303			8,921,073	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America		(7,611,180)	16,532,253	8,921,073
Total Net Cash Deposits		(7,611,180)	16,532,253	8,921,073

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		11,978,376		11,978,376				8,921,073	8,921,073
Bank of America NA	Y	Y	141,933,212		47,042,110	(3,524,500)		142,335,136	(7,575,398)		5,562,984	
Barclays Bank PLC	Y	Y	32,780,000		24,027,134			32,823,190	(745,029)		5,468,786	
BNP Paribas	Y	Y	131,945,000		43,683,691			132,543,700	(891,820)		2,564,198	
Citibank NA	Y	Y	146,901,000		100,771,904	(4,370,400)		147,937,711	(2,755,058)		8,775,437	
Credit Agricole Corp	Y	Y				(1,111,684)			(4,099,353)		901,106	
Credit Suisse Intl	Y	Y										
Goldman Sachs Bank Group	Y	Y	101,380,000		19,957,407			101,375,399				
JPMorgan Chase Bank NA	Y	Y	467,873,000		284,925,985	(146,204)		468,504,854	(32,714)	599,140	891,454	
HSBC Bank USA NA	Y	Y										
Merrill Lynch Capital Services	Y	Y										
MIZUHO CAPITAL MARKETS LLC	Y	Y		1	99,000		98,999		(37,174)		167,967	167,967
Morgan Stanley & Co Intern	Y	Y	46,485,000		24,660,667			46,836,396		351,396		
Royal Bank of Canada	Y	Y	2,380,000	1	2,230,598			2,445,217		65,217		
Royal Bank of Scotland	Y	Y	20,998,000		13,939,506			20,592,116			1,800,997	
Societe General SA	Y	Y	170,910,000		63,431,469			174,510,353		3,600,353	328,367	
UBS AG	Y	Y	254,938,000	1	178,277,710	(284,738)		254,932,114	(284,738)		25,997	
Nomura Global Financial Products	Y	Y	26,880,000	1	8,204,648			27,268,719		388,719		
Wells Fargo Securities LLC	Y	Y	273,430,000		85,127,682			273,949,939	(104,957)		1,994,700	
Goldman Sachs International Limited	Y	Y	307,970,000		115,352,616			308,229,471		259,471	4,860	
0299999999. Total NAIC 1 Designation			2,126,803,212	3	1,011,732,126	(9,437,525)	98,999	2,134,284,314	(16,526,241)	5,679,278	28,486,850	167,967
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			2,126,803,212	3	1,023,710,502	(9,437,525)	12,077,375	2,134,284,314	(16,526,241)	5,679,278	37,407,923	9,089,040
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,023,710,502	(9,437,525)						

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	SNZ20JLFX8MNNCLQ0F39	Cash	Cash	8,921,073		8,921,073		I
Citibank NA - OTC	E570DZVZ7FF32TWFA76	Cash	Cash					V
Credit Agricole Corp	1VUV7VQFKU00SJ21A208	Cash	Cash	4,000,000		4,000,000		I
UBS AG - Central Clearing	BFM8T61CT2L10CEMIK50	Cash	Cash	(192)		(192)		I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	TAMPA ELEC CO SR GLBL NT 50	2,640,888	4,000,000	2,959,120	06/15/2050	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MCDONALDS CORP SR GLBL NT 48	776	1,000	879	09/01/2048	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	SOUTHERN CO GAS CAP SR GLBL NT 46	2,800,760	4,000,000	3,104,560	10/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	AUTODESK INC SR GLBL NT 30	1,584,261	2,000,000	1,788,580	01/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MIDAMERICAN ENERGY COMPANY 1MTG BD 4.25%46	3,049,912	4,000,000	3,395,920	05/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	NEWMONT CORP SR GLBL NT2.8%29	1,603,622	1,999,000	1,794,622	10/01/2029	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	FEDERAL REALTY OP LP SR GLBL NT4.5%44	2,937,334	4,000,000	3,278,880	12/01/2044	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	NOVARTIS CAPITAL CORP SR GLBL NT4.4%44	3,458,161	4,000,000	3,688,960	05/06/2044	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 49	3,001,846	4,000,000	3,374,600	01/15/2049	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	UNION ELEC CO 1M GLBL BD 4%48	2,879,247	4,000,000	3,192,760	04/01/2048	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	DUKE ENERGY CAROLINAS LLC 1M GLBL BD 32	1,512,259	2,000,000	1,716,260	03/15/2032	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	AMERICAN WTR CAP CORP SR GLBL NT 4%46	738	1,000	825	12/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	PHILLIPS 66 SR GLBL NT 30	1,488,253	1,999,000	1,678,780	12/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	INDIANA MICH PIWR CO SR GLBL -N NT 48	2,886,592	4,000,000	3,259,440	08/15/2048	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	VISA INC SR GLBL NT4.3%45	1,685,001	2,000,000	1,806,440	12/14/2045	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	LOUISVILLE GAS & ELEC CO 1MTG BD 4.375%45	3,081,028	4,000,000	3,414,640	10/01/2045	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	NEXTERA ENERGY CAP HLDGS INC GLBL -59 DEB 32	1,464,594	2,000,000	1,654,280	01/15/2032	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	JOHNSON & JOHNSON SR GLBL NT 47	1,536,471	2,000,000	1,664,660	03/03/2047	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	RTX CORPORATION SR GLBL NT 47	2,928,226	4,000,000	3,262,280	05/04/2047	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	PUBLIC SERVICE CO COLO 1M -27 BD 4.3%44	2,948,008	4,000,000	3,343,320	03/15/2044	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ENTERGY LA LLC 1M GLBL BD2.9%51	1,120,553	2,000,000	1,271,100	03/15/2051	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	PROLOGIS L P GLBL NT 3.05%50	2,421,662	4,000,000	2,742,400	03/01/2050	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	BP CAP MKTS AMER INC SR GLBL NT 28	3,644,699	4,000,000	3,873,840	09/21/2028	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MNN REIT INC SR GLBL NT2.5%30	1,527,044	2,000,000	1,712,500	04/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	BOSTON SCIENTIFIC CORP SR GLBL NT 4%29	1,811,664	2,000,000	1,921,080	03/01/2029	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	CONSUMERS ENERGY CO 1M GLBL BD 47	2,959,050	3,999,000	3,330,087	07/15/2047	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	WALMART INC SR GLBL NT6.2%38	2,146,442	2,000,000	2,276,600	04/15/2038	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	DTE ELEC CO SR SEC GLBL 47	2,775,919	4,000,000	3,136,120	08/15/2047	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	EXXON MOBIL CORP SR GLBL NT 50	3,254,121	4,000,000	3,532,280	03/19/2050	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ENTERPRISE PRODS OPER LLC SR GLBL NT4.9%46	1,676	2,000	1,868	05/15/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	PECO ENERGY CO 1M GLBL BD 44	3,067,291	4,000,000	3,403,480	10/01/2044	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	WP CAREY INC SR GLBL NT2.4%31	1,468,485	2,000,000	1,661,000	02/01/2031	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	CHEVRON USA INC GLBL NT 5.25%43	1,917,945	2,000,000	2,045,640	11/15/2043	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ONEOK INC NEW SR GLBL NT 50	2,610,651	4,000,000	2,954,360	03/01/2050	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	LOCKHEED MARTIN CORP GLBL B NT4.09%52	1,483,857	2,000,000	1,683,020	09/15/2052	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	SAN DIEGO GAS & ELEC CO 1M GLBL YYY BD52	2,664,706	4,000,000	3,022,320	03/15/2052	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ECOLAB INC SR GLBL NT3.7%46	1,632,632	2,421,000	1,818,437	11/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	AEP TRANSMISSION CO LLC SR GLBL G NT 46	2,940,260	4,000,000	3,288,760	12/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	REGENCY CTRS L P SR GLBL NT 29	1,577,870	2,000,000	1,790,740	09/15/2029	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	UNION PAC CORP 4.3%49	3,027,550	3,999,000	3,427,023	03/01/2049	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	GEORGIA PIWR CO SR -2013A NT 43	754	1,000	855	03/15/2043	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ABBOTT LABORATORIES SR GLBL NT4.9%46	1,824,116	2,000,000	1,950,340	11/30/2046	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MICROSOFT CORP SR GLBL NT 45	1,807,464	2,000,000	1,928,540	11/03/2045	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	INTERNATIONAL BUSINESS MACHS SR GLBL NT3.5%29	1,679,322	1,999,000	1,882,278	05/15/2029	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	PPL CAP FDG INC SR NT 4%47	2,557,264	4,000,000	2,899,760	09/15/2047	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	CHEVRON USA INC GLBL NT 5.05%44	1,825,054	2,000,000	1,946,160	11/15/2044	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MASTERCARD INCORPORATED SR GLBL NT 29	1,636,341	2,000,000	1,840,140	06/01/2029	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	MEDTRONIC INC SR NT 4%43	1,569,335	2,000,000	1,743,780	04/01/2043	I
Societe Generale - OTC	02RNE81BXP4ROTDBPU41	Security	ILLINOIS TOOL WKS INC SR NT 3.9%42	3,050,444	4,000,000	3,454,280	09/01/2042	I

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	ALABAMA PWR CO SR -2014A NT 44	2,990,776	4,000,000	3,378,320	08/15/2044 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	TELE COMMUNICATIONS INC NEW SR GLBL DEB 26	1,989,689	2,000,000	2,097,440	02/15/2026 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	CENTERPOINT ENERGY HOUSTON ELE 1M GLBL AB BD 48	1,447,991	2,000,000	1,639,300	03/01/2048 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	PARKER-HANNIFIN CORP SR GLBL NT 29	1,646,338	2,000,000	1,851,880	06/14/2029 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	ALEXANDRIA REAL ESTATE EQ INC SR GLBL NT 33	1,343,057	2,000,000	1,520,160	02/01/2033 ..	I.....
0199999999 - Total				125,830,882	148,421,000	138,326,577	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	32,780,000	.....	.....XXX.....	.....	.....V.....
Barclays Bank PLC - OTC	G5GSEF7VJP5170UK5573 ..	Cash	Cash	131,945,000	.....	.....XXX.....	.....	.....V.....
BNP Paribas - OTC	ROMUWSPU8MPRO9K5P83 ..	Cash	Cash	146,901,000	.....	.....XXX.....	.....	.....V.....
Citibank NA - OTC	E570DZVZ7FF32TWEFA76 ..	Cash	Cash .....	.....	.....	.....XXX.....	.....	.....V.....
Credit Suisse Intl - OTC	E58DKGMJYYYJLN8C3868 ..	Cash	Cash	101,380,000	.....	.....XXX.....	.....	.....V.....
Goldman Sachs Bank Group - OTC	KD3XUN7C6T14HNA YLU02 ..	Cash	Cash	307,970,000	.....	.....XXX.....	.....	.....V.....
Goldman Sachs International Limited - OTC	W22LR0WP21HZNB6K528 ..	Cash	Cash	467,873,000	.....	.....XXX.....	.....	.....V.....
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFUS7RNE97 ..	Cash	Cash .....	.....	.....	.....XXX.....	.....	.....V.....
Merrill Lynch Capital Services - OTC	GDWITX03601TB7DW3U69 ..	Cash	Cash	46,485,000	.....	.....XXX.....	.....	.....V.....
Morgan Stanley & Co Intl Ltd - OTC	4PQUHNSJPFGFNF3BB653 ..	Cash	Cash	20,998,000	.....	.....XXX.....	.....	.....V.....
Nomura Global Financial Products OTC	Q23V05H2G7GRS05BHJ91 ..	Cash	Cash	26,880,000	.....	.....XXX.....	.....	.....V.....
Royal Bank of Canada-OTC	ES71P3U3RH1GC71XBU11 ..	Cash	Cash	2,380,000	.....	.....XXX.....	.....	.....V.....
Royal Bank of Scotland - OTC	RR3QW1CIW1PCS8A4S074 ..	Cash	Cash	170,910,000	.....	.....XXX.....	.....	.....V.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Cash	Cash	254,938,000	.....	.....XXX.....	.....	.....V.....
UBS AG - OTC	BFMBT61CT2L1QCEM1K50 ..	Cash	Cash	273,430,000	.....	.....XXX.....	.....	.....V.....
Wells Fargo - OTC	KB1H1DSPRFMYMCUFXT09 ..	Cash	Cash .....	.....	.....	.....XXX.....	.....	.....V.....
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	95,755,399	112,786,100	XXX.....	05/15/2031 ..	V.....
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	214,798	244,200	XXX.....	08/15/2029 ..	V.....
Bank of America - OTC Security	B4TYDEB6GKMZ0031MB27 ..	Security	U S Treasury Nt	45,963,015	57,353,400	XXX.....	08/15/2030 ..	V.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	3 BOND 45	71	100	XXX.....	11/15/2045 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	FRENCH REPUBLIC G 1.75 25JUN39 144A	123	140	XXX.....	06/25/2039 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	FRENCH REPUBLIC GO 0.5 25JUN44 144A	14,986,162	24,010,000	XXX.....	06/25/2044 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	2 1/4 BOND 49	2,950,072	5,000,000	XXX.....	08/15/2049 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	0 3/8 NOTE AQ 24	4,445,017	4,924,400	XXX.....	07/15/2024 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	FRENCH REPUBLI 1.85 25JUL27 144A IL	81,692,422	55,399,900	XXX.....	07/25/2027 ..	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	1 7/8 BOND 51	8,836,133	16,578,900	XXX.....	02/15/2051 ..	I.....
0299999999 - Total				2,239,713,213	276,297,140	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
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	139,425,607	139,425,607	04/01/2024
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			139,425,607	139,425,607	XXX
9999999999	Totals			139,425,607	139,425,607	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ (71,052,420) Book/Adjusted Carrying Value \$ (71,052,420)
2. Average balance for the year Fair Value \$ 181,581,483 Book/Adjusted Carrying Value \$ 181,581,483
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 139,425,607 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(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 (Line 9 for Separate Accounts))

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
NONE						
9999999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$	Book/Adjusted Carrying Value \$
Fair Value \$	Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

[illegible]

STATEMENT AS OF MARCH 31, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]