



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group Code01400140NAIC Company Code92657Employer's ID Number31-1000740
(Current)(Prior)

Organized under the Laws ofOHIO, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized02/09/1981Commenced Business05/06/1981

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

Main Administrative OfficeONE WEST NATIONWIDE BLVD.,COLUMBUS, OH, US 43215-2220614-249-1545
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

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

Primary Location of Books and RecordsONE WEST NATIONWIDE BLVD., 1-14-301COLUMBUS, OH, US 43215-2220614-249-1545
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressWWW.NATIONWIDE.COM

Statutory Statement ContactANDREA D. IACOBONI614-249-1545
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OFFICERS

PRESIDENT & COOJOHN LAUGHLIN CARTER

SVP & SECRETARYDENISE LYNN SKINGLE

SVP & TREASURERDAVID PATRICK LAPAUL

OTHER

VINITA JANE CLEMENTS, EVP-CHIEF HROJAMES ROBERT FOWLER, EVP-NATIONWIDE CTOTIMOTHY GERARD FROMMEYER, EVP

MARK SHANNON HOWARD, EVP-CLOAMY TAYLOR SHORE #, EVP-CHIEFTRANSFORMATION OFFCMICHAEL WILLIAM MAHAFFEY #, EVP-CHIEF

KEVIN PAUL SCHEIDERER #, VP-CHIEF TAX OFFCCUSTOMER, STRAT & INNOVATION OFFC

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTERCRAIG ALAN HAWLEY #

TIMOTHY GERARD FROMMEYERHOLLY RENEE SNYDER

STEVEN ANDREW GINNANKIRT ALAN WALKER

State ofOHIOSS:
County ofFRANKLIN

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 this23 day ofOCTOBER 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

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	38,867,745,614		38,867,745,614	35,432,236,881
2. Stocks:				
2.1 Preferred stocks	3,298,526		3,298,526	3,744,619
2.2 Common stocks	44,770,300		44,770,300	44,780,500
3. Mortgage loans on real estate:				
3.1 First liens	9,687,043,269		9,687,043,269	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 (\$(43,568,237)), cash equivalents (\$ 2,682,907,116) and short-term investments (\$ 640,000,000)	3,279,338,879		3,279,338,879	1,628,423,557
6. Contract loans (including \$ premium notes)	385,302,755	25,849	385,276,906	301,335,327
7. Derivatives	972,106,849		972,106,849	937,314,602
8. Other invested assets	1,350,377,921	2,077,780	1,348,300,141	1,202,974,418
9. Receivables for securities				
10. Securities lending reinvested collateral assets	191,829,330		191,829,330	210,478,027
11. Aggregate write-ins for invested assets	119,703,439		119,703,439	134,295,391
12. Subtotals, cash and invested assets (Lines 1 to 11)	54,901,516,882	2,103,629	54,899,413,253	48,932,472,422
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	467,457,366	1,260,724	466,196,642	416,113,182
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,362,460	10,196,637	3,165,823	3,297,930
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	36,048,444		36,048,444	35,203,225
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,716,006		6,716,006	11,534,399
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	16,734,806		16,734,806	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	497,983,203	291,575,296	206,407,907	174,729,157
19. Guaranty funds receivable or on deposit	4,894,388		4,894,388	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	20,151		20,151	68,150,198
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,321,006,608	65,983,706	1,255,022,902	1,194,426,805
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	57,265,740,314	371,119,992	56,894,620,322	50,870,609,500
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,452,662,586		6,452,662,586	5,322,344,670
28. Total (Lines 26 and 27)	63,718,402,900	371,119,992	63,347,282,908	56,192,954,170
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	6,821,594		6,821,594	67,913,777
1102. Derivative collateral and receivables	112,881,845		112,881,845	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)	119,703,439		119,703,439	134,295,391
2501. Accrued fees and other assets	176,986,614	19,242,835	157,743,779	90,461,800
2502. Deferred software costs	46,740,871	46,740,871		
2503. Admitted disallowed interest maintenance reserve	30,271,347		30,271,347	32,763,645
2598. Summary of remaining write-ins for Line 25 from overflow page	1,067,007,776		1,067,007,776	1,071,201,360
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,321,006,608	65,983,706	1,255,022,902	1,194,426,805

STATEMENT AS OF SEPTEMBER 30, 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 \$ 47,114,088,764 less \$ included in Line 6.3 (including \$ 756,408,314 Modco Reserve)	47,114,088,764	42,928,282,790
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,454,905	1,760,523
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	607,317,796	604,366,158
4. Contract claims:		
4.1 Life	71,866,714	57,443,518
4.2 Accident and health	9,354	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)	780,388	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	3,699,465	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 \$ 3,182,147 ceded	3,182,147	5,783,279
9.4 Interest Maintenance Reserve	(1,866,155)	
10. Commissions to agents due or accrued-life and annuity contracts \$ 15,735,731 , accident and health \$ 49,616 and deposit-type contract funds \$	15,785,347	20,599,895
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		18,272
13. Transfers to Separate Accounts due or accrued (net) (including \$ (198,715,623) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(149,044,211)	(138,662,788)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	35,169,798	7,113,360
15.1 Current federal and foreign income taxes, including \$ 3,463,367 on realized capital gains (losses)	33,222,780	213,536,165
15.2 Net deferred tax liability		
16. Unearned investment income	648,477	607,138
17. Amounts withheld or retained by reporting entity as agent or trustee	6,761,419	2,633,219
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	59,893,268	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	746,528,439	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	12,671,766	26,884,372
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,893,067,639	1,753,212,578
24.08 Derivatives	61,333,466	17,624,749
24.09 Payable for securities	2,409,538,051	1,181,851,469
24.10 Payable for securities lending	191,159,300	209,575,312
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	54,565,075	68,703,727
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	53,171,833,992	47,638,802,605
27. From Separate Accounts Statement	6,452,662,586	5,322,344,670
28. Total liabilities (Lines 26 and 27)	59,624,496,578	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	5,158,996,556	4,758,996,556
34. Aggregate write-ins for special surplus funds	30,271,347	32,763,645
35. Unassigned funds (surplus)	(1,469,121,573)	(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)	3,720,146,330	3,229,166,895
38. Totals of Lines 29, 30 and 37	3,722,786,330	3,231,806,895
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	63,347,282,908	56,192,954,170
DETAILS OF WRITE-INS		
2501. Reserve for escheat funds	18,007,471	14,895,954
2502. Tax credit commitment liabilities	734,748	1,971,417
2503. Reserve for litigation		140,274
2598. Summary of remaining write-ins for Line 25 from overflow page	35,822,856	51,696,082
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,565,075	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	30,271,347	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)	30,271,347	32,763,645

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	8,154,328,812	7,287,549,382	9,570,564,055
2. Considerations for supplementary contracts with life contingencies	587,290	410,648	809,983
3. Net investment income	1,480,084,628	1,017,053,779	1,451,408,518
4. Amortization of Interest Maintenance Reserve (IMR)	(4,669,363)	(1,839,742)	(797,863)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	26,790,653	28,317,328	(337,280,796)
7. Reserve adjustments on reinsurance ceded	(111,061,773)	(106,000,401)	(150,207,322)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	82,055,216	72,965,947	98,483,702
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	370,035,661	292,547,756	368,374,464
9. Totals (Lines 1 to 8.3)	9,998,151,124	8,591,004,697	11,001,354,741
10. Death benefits	203,878,818	174,210,442	215,968,407
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	446,866,786	301,633,823	434,978,412
13. Disability benefits and benefits under accident and health contracts	671,032	694,045	935,781
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,059,217,406	1,557,963,555	2,304,457,907
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	29,629,637	26,135,777	35,387,084
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	4,146,324,641	4,339,610,951	5,293,508,691
20. Totals (Lines 10 to 19)	7,886,588,320	6,400,248,593	8,285,236,282
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	880,933,825	733,388,425	1,002,319,429
22. Commissions and expense allowances on reinsurance assumed	4,445	4,453	5,924
23. General insurance expenses and fraternal expenses	350,971,651	320,841,832	434,363,777
24. Insurance taxes, licenses and fees, excluding federal income taxes	80,977,167	48,633,699	59,921,968
25. Increase in loading on deferred and uncollected premiums	435,747	(1,022,502)	(2,963,104)
26. Net transfers to or (from) Separate Accounts net of reinsurance	579,945,809	1,011,546,424	1,442,658,472
27. Aggregate write-ins for deductions	59,020,436	44,661,443	62,383,370
28. Totals (Lines 20 to 27)	9,838,877,400	8,558,302,367	11,283,926,118
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	159,273,724	32,702,330	(282,571,377)
30. Dividends to policyholders and refunds to members	466,381	35,079	154,895
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	158,807,343	32,667,251	(282,726,272)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	29,759,415	50,363,801	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)	129,047,928	(17,696,550)	(501,439,335)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,538,147 (excluding taxes of \$ (1,074,780)	(3,938,953)	(3,163,963)	(28,257,900)
35. Net income (Line 33 plus Line 34)	125,108,975	(20,860,513)	(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)	125,108,975	(20,860,513)	(529,697,235)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 13,487,239	6,078,109	(11,831,002)	(250,668)
39. Change in net unrealized foreign exchange capital gain (loss)	(9,968,236)	(1,698,654)	(2,268,314)
40. Change in net deferred income tax	6,811,173	51,062,667	194,594,645
41. Change in nonadmitted assets	69,210,672	(8,774,697)	(162,693,851)
42. Change in liability for reinsurance in unauthorized and certified companies		(46,977,296)	85,709,071
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(84,760,881)	(73,532,837)	(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	400,000,000		
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	(21,500,376)	(26,790,122)	494,317,988
54. Net change in capital and surplus for the year (Lines 37 through 53)	490,979,436	(139,402,454)	(11,242,943)
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,722,786,330	3,103,647,384	3,231,806,895
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	335,360,895	270,955,820	336,117,622
08.302. Cash value-corp owned life insurance	34,674,766	21,591,936	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)	370,035,661	292,547,756	368,374,464
2701. Net investment earnings on funds withheld by ceding company	59,020,436	44,661,443	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)	59,020,436	44,661,443	62,383,370
5301. Adjustment to surplus for initial reinsurance transaction gains	(21,500,376)	(26,790,122)	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)	(21,500,376)	(26,790,122)	494,317,988

STATEMENT AS OF SEPTEMBER 30, 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	8,161,569,904	7,302,778,134	9,626,610,366
2. Net investment income	1,424,040,475	956,569,373	1,385,099,595
3. Miscellaneous income	588,899,716	394,541,129	1,579,442,945
4. Total (Lines 1 to 3)	10,174,510,095	8,653,888,636	12,591,152,906
5. Benefit and loss related payments	3,797,222,744	2,143,398,232	3,141,514,210
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	590,327,232	1,082,551,972	1,497,558,313
7. Commissions, expenses paid and aggregate write-ins for deductions	1,348,674,027	1,155,473,175	1,547,822,632
8. Dividends paid to policyholders	445,185	184,359	307,099
9. Federal and foreign income taxes paid (recovered) net of \$ (1,503,796) tax on capital gains (losses)	213,536,167	28,352,808	30,310,626
10. Total (Lines 5 through 9)	5,950,205,355	4,409,960,546	6,217,512,880
11. Net cash from operations (Line 4 minus Line 10)	4,224,304,740	4,243,928,090	6,373,640,026
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,865,676,699	612,204,192	1,198,111,122
12.2 Stocks	95,196	10,590,376	10,696,236
12.3 Mortgage loans	476,283,706	508,259,668	705,204,007
12.4 Real estate			
12.5 Other invested assets	92,824,809	38,278,308	70,658,051
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	12,446,922	1,711,387	(60,468)
12.7 Miscellaneous proceeds	1,263,384,915	385,613,987	475,678,744
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,710,712,247	1,556,657,918	2,460,287,692
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,258,581,139	3,688,744,504	5,195,315,743
13.2 Stocks	87,545	986,422	1,342,798
13.3 Mortgage loans	1,115,237,634	1,011,030,323	1,455,323,772
13.4 Real estate			
13.5 Other invested assets	194,469,293	244,770,317	237,393,985
13.6 Miscellaneous applications	112,150,481	301,006,027	394,625,343
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,680,526,092	5,246,537,593	7,284,001,640
14. Net increase (or decrease) in contract loans and premium notes	83,936,073	61,976,032	85,348,774
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,053,749,918)	(3,751,855,707)	(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	400,000,000		
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,951,638	(7,238,311)	(10,836,836)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	77,408,862	(405,168,900)	(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)	480,360,500	(412,407,211)	(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) .	1,650,915,322	79,665,172	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)	3,279,338,879	1,335,382,200	1,628,423,557

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

20.0001. Exchange of bond investment to bond investment	166,708,204	305,891,267	372,661,908
20.0002. Capitalized interest on mortgage loans	7,685,804	7,836,294	10,577,228
20.0003. Capitalized interest on bonds	250,369	155,427	188,815
20.0004. Tax credit commitment liabilities	1,236,669	343,088	1,596,621
20.0005. Change in cash surrender value – corp owned life insurance	34,674,766	21,591,936	32,256,842
20.0006. Movement of assets between bonds, stocks, mortgages and alternatives			20,100,000
20.0007. Intercompany transfer of mortgages	3,514,437		

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	2,363,563,569	2,045,261,231	2,879,287,924
2. Group life	33,310	34,195	45,425
3. Individual annuities	5,463,373,303	4,463,802,384	5,996,727,365
4. Group annuities	686,069,272	1,059,929,894	1,482,766,657
5. Accident & health	2,505	4,672	5,388
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	8,513,041,959	7,569,032,376	10,358,832,759
9. Deposit-type contracts	981,300,000	1,650,000,000	1,947,300,000
10. Total (Lines 8 and 9)	9,494,341,959	9,219,032,376	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 \$385,372,833 and \$(31,509,563) for the periods ended September 30, 2024 and December 31, 2023, respectively, and the Company’s statutory surplus changed by \$(376,975,735) and \$(89,264,563) as of September 30, 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	\$	125,108,975	\$	(529,697,235)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP OAC 3901-1-67:							
Derivative instruments	86	4	3		(173,497,498)		(201,311,216)
Reserves for indexed annuities	51	4	19		661,311,211		161,425,693
Tax impact	101	4	32		(102,440,880)		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	\$	<u>(260,263,858)</u>	\$	<u>(498,187,672)</u>
Surplus							
(5) Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	3,722,786,330	\$	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		(1,389,895,941)		(364,393,373)
Reserves for indexed annuities	51	3, 4	1, 19		912,711,492		251,400,281
Tax impact	101	2, 4	18.2, 32		100,208,714		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	\$	<u>4,099,762,065</u>	\$	<u>3,321,071,458</u>

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

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

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 a 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	\$ (174,623)
2. 12 Months or Longer	\$ (70,570,885)

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

1. Less than 12 Months	\$ 77,907,699
2. 12 Months or Longer	\$ 1,221,402,231

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 United States (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	NO	NO	-
b. Tri-Party (YES/NO)	YES	YES	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	\$	169,653,795	\$	195,655,250	\$	-
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	\$	139,955,469	\$	191,829,330	\$	-
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	\$173,046,871	\$199,568,355	\$-
b. Ending Balance	\$142,214,119	\$142,754,578	\$195,665,917	\$-

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	\$-		\$195,665,917		\$-		\$-		\$-		\$-		\$-		\$195,665,917
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	\$-		\$195,665,917		\$-		\$-		\$-		\$-		\$-		\$195,665,917

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	\$169,653,795	\$195,655,250	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$139,425,607	\$139,955,469	\$191,829,330	\$-
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	\$191,829,330	\$191,829,330
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	85%
(3) Short-term investments	15%
(4) Total (Must equal 100%)	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, except for the following.

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

An Applicable Corporation is not automatically subject to a CAMT liability. An Applicable Corporation's tentative CAMT liability is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds its regular corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of CAMT. For financial statement reporting, in the event a corporation is subject to CAMT there will be no impact to total tax as any CAMT paid will be offset by the establishment of a deferred asset for the credit carryover.

The Company comprises a controlled-group of corporations and has determined that it will be an Applicable Corporation in 2024. In making such determination, the Company has made certain interpretations of, and assumptions regarding, the CAMT provisions of the Act. While the U.S. Treasury Department issued proposed regulations on September 12, 2024, there remain many open questions and significant portions of the guidance will not be effective until the regulations are issued in final form. However, the proposed regulations, including the portions not effective until finalized, will not materially impact the group's financial statements.

As of September 30, 2024 and December 31, 2023, the Act did not impact the Company's total tax.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2024, the Company received capital contributions of \$400,000,000 from Nationwide Life Insurance Company (NLIC).

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 September 30, 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 September 30, 2024.

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 June 2024 and expire June 2025, allow the Company access to borrow up to \$1,050,000,000. As of September 30, 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	\$ 20,300	\$ 20,300	\$ -
(e) Aggregate Total	\$ 44,770,300	\$ 44,770,300	\$ -
(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	\$ -	\$ -	\$ -	\$ -

NOTES TO THE FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,292,154,002	\$ 2,435,076,109	\$ 554,086,765
2. Current Year General Account Total Collateral Pledged	\$ 2,292,154,002	\$ 2,435,076,109	\$ 554,086,765
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

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)	\$ 2,292,154,002	\$ 2,435,076,109	\$ 554,086,765
2. Current Year General Account Maximum Collateral Pledged	\$ 2,292,154,002	\$ 2,435,076,109	\$ 554,086,765
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	2	3	4
	Total 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 554,086,765	\$ 554,086,765	\$ -	\$ 554,086,765
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 554,086,765	\$ 554,086,765	\$ -	\$ 554,086,765
2. Prior Year	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	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	2	3
	Total 2 + 3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 554,407,531	\$ 554,407,531	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 554,407,531	\$ 554,407,531	\$ -

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

Not applicable.

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

The following table summarizes assets and liabilities held at fair value as of September 30, 2024:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$ -	\$ 11,480,427	\$ -	\$ -	\$ 11,480,427
Preferred stocks unaffiliated	-	-	3,298,526	-	3,298,526
Common stocks unaffiliated	-	44,770,300	-	-	44,770,300
Separate account assets	3,152,709,867	-	-	-	3,152,709,867
Total Assets at Fair Value/(NAV)	\$ 3,152,709,867	\$ 56,250,727	\$ 3,298,526	\$ -	\$ 3,212,259,120
Liabilities at Fair Value					
Derivative liabilities	\$ -	\$ 140,375	\$ -	\$ -	\$ 140,375
Total Liabilities at Fair Value	\$ -	\$ 140,375	\$ -	\$ -	\$ 140,375

The following table presents the rollforward of Level 3 assets held at fair value during the period ended September 30, 2024:

	Beginning Balance at 6/30/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2024
Assets at Fair Value										
Preferred stocks unaffiliated	\$3,559,989	\$-	\$-	\$-	\$(210,671)	\$-	\$-	\$(50,792)	\$-	\$3,298,526
Total Assets at Fair Value	\$3,559,989	\$-	\$-	\$-	\$(210,671)	\$-	\$-	\$(50,792)	\$-	\$3,298,526

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of September 30, 2024:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$37,254,149,446	\$38,856,265,187	\$13,741,327	\$29,385,762,058	\$7,854,646,061	\$-	\$-
Mortgage loans, net of allowance	8,740,626,045	9,687,043,269	-	-	8,740,626,045	-	-
Cash, cash equivalents and short-term investments	3,279,338,879	3,279,338,879	48,197,602	3,231,141,277	-	-	-
Policy loans	385,276,906	385,276,906	-	-	385,276,906	-	-
Derivative assets	2,427,937,876	972,106,849	-	125,838,307	2,302,099,569	-	-
Securities lending collateral assets	191,829,330	191,829,330	191,829,330	-	-	-	-
Separate account assets	3,328,994,703	3,299,952,719	34,036,627	1,862,519,276	1,432,438,800	-	-
Total Assets	\$55,608,153,185	\$56,671,813,139	\$287,804,886	\$34,605,260,918	\$20,715,087,381	\$-	\$-
Liabilities							
Investment contracts	\$559,839,366	\$555,752,601	\$-	\$-	\$559,839,366	\$-	\$-
Derivative liabilities	31,419,623	61,193,091	-	31,419,623	-	-	-
Total Liabilities	\$591,258,989	\$616,945,692	\$-	\$31,419,623	\$559,839,366	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured Using Net Asset Value

Not applicable.

Note 21 – Other Items

A-B. Not applicable.

C. Other Disclosures

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

As of September 30, 2024, the pension risk transfer reserves for guarantees of the separate account contracts and supporting assets in the general account were \$201,909,434.

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 November 1, 2024, for the statutory statement available to be issued on November 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.

NOTES TO THE FINANCIAL STATEMENTS

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 1, 2024, for the statutory statement available to be issued on November 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.

Note 23 – Reinsurance

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

During third quarter 2024, the Company received \$37,512,217 from the trust assets held by Scottish Re U.S. (SRUS) as collection of outstanding reinsurance receivables from SRUS.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

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

Note 30 – Premium Deficiency Reserves

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

Note 31 – Reserves for Life Contracts and Annuity Contracts

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

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

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

STATEMENT AS OF SEPTEMBER 30, 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 [] No [X]

3.3

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

3.4

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

Yes [] No [X]

3.5

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

4.1

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

Yes [] No [X]

4.2

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

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

5.

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

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

6.1

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

12/31/2021

6.2

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

12/31/2021

6.3

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

05/31/2023

6.4

By what department or departments?
OH

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 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 SEPTEMBER 30, 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:\$

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:\$ 472,140,125
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	\$ 98,202,172
14.26 All Other	\$ 61,435,261	\$ 40,373,308
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 803,791,770	\$ 778,575,480
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.

\$ 191,829,330
- 16.2

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

\$ 191,829,330
- 16.3

Total payable for securities lending reported on the liability page.

\$ 191,159,300

STATEMENT AS OF SEPTEMBER 30, 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.....
PIMCO 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0Q17KW7H93	Securities and Exchange Commission (SEC)	NO.....
107105	BlackRock Financial Management Inc.	549300LVXY1VJKE13M84	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	FAJ59K741ZR6Q0SHUS25	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.....
104559	PIMCO LLC	549300KGPYQZXGMYYN38	The U.S. Securities and Exchange Commission	NO.....

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

18.1

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

Yes [X] No []

18.2

If no, list exceptions:

.....

19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [X] No []

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?

Yes [] No [X]

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

STATEMENT AS OF SEPTEMBER 30, 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

\$

9,687,043,269

1.14

Total Mortgages in Good Standing

\$

9,687,043,269

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)

\$

9,687,043,269

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 SEPTEMBER 30, 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 SEPTEMBER 30, 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	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)									
1.	Alabama	AL	L	17,888,620	49,445,017			67,333,637	
2.	Alaska	AK	L	2,107,929	2,708,659			4,816,588	
3.	Arizona	AZ	L	32,222,161	207,186,216			239,408,377	
4.	Arkansas	AR	L	10,139,557	25,547,823			35,687,380	
5.	California	CA	L	428,033,199	779,753,624			1,207,786,823	
6.	Colorado	CO	L	43,195,125	120,920,755			164,115,880	
7.	Connecticut	CT	L	32,626,675	109,712,680			142,339,355	
8.	Delaware	DE	L	17,742,262	26,390,621			44,132,883	
9.	District of Columbia	DC	L	4,493,206	12,903,962			17,397,168	
10.	Florida	FL	L	175,684,409	529,076,620	72		704,761,101	
11.	Georgia	GA	L	68,217,240	183,416,675			251,633,915	
12.	Hawaii	HI	L	11,929,816	30,448,476			42,378,292	
13.	Idaho	ID	L	4,887,269	39,373,724			44,260,993	
14.	Illinois	IL	L	87,274,288	187,320,054			274,594,342	
15.	Indiana	IN	L	25,181,870	80,153,745			105,335,615	
16.	Iowa	IA	L	11,802,801	48,661,449			60,464,250	
17.	Kansas	KS	L	11,599,894	40,262,819			51,862,713	
18.	Kentucky	KY	L	15,709,042	57,650,028			73,359,070	
19.	Louisiana	LA	L	12,788,873	41,240,386			54,029,259	
20.	Maine	ME	L	4,911,010	18,856,676			23,767,686	
21.	Maryland	MD	L	64,291,416	141,372,242			205,663,658	
22.	Massachusetts	MA	L	60,867,527	211,144,703	151		272,012,381	
23.	Michigan	MI	L	111,533,748	153,811,107			265,344,855	
24.	Minnesota	MN	L	33,685,579	108,448,294			142,133,873	
25.	Mississippi	MS	L	11,451,674	17,845,836			29,297,510	
26.	Missouri	MO	L	31,258,636	89,939,580			121,198,216	
27.	Montana	MT	L	1,180,222	22,780,185			23,960,407	
28.	Nebraska	NE	L	12,785,441	69,682,929			82,468,370	
29.	Nevada	NV	L	24,652,635	51,811,084			76,463,719	
30.	New Hampshire	NH	L	8,436,354	40,257,292			48,693,646	
31.	New Jersey	NJ	L	92,846,973	328,510,042	(107)		421,356,908	
32.	New Mexico	NM	L	3,915,302	25,939,178			29,854,480	
33.	New York	NY	N	46,716,495	119,716,872			166,433,367	
34.	North Carolina	NC	L	89,936,557	230,279,977			320,216,534	
35.	North Dakota	ND	L	5,261,671	2,053,750			7,315,421	
36.	Ohio	OH	L	76,313,422	268,499,271			344,812,693	981,300,000
37.	Oklahoma	OK	L	16,005,975	26,846,021			42,851,996	
38.	Oregon	OR	L	18,034,936	63,563,107			81,598,043	
39.	Pennsylvania	PA	L	100,451,685	340,655,734	2,124		441,109,543	
40.	Rhode Island	RI	L	6,190,067	30,281,892			36,471,959	
41.	South Carolina	SC	L	30,551,004	87,862,988			118,413,992	
42.	South Dakota	SD	L	16,617,607	6,057,905			22,675,512	
43.	Tennessee	TN	L	57,344,817	94,471,620			151,816,437	
44.	Texas	TX	L	239,417,249	367,779,544			607,196,793	
45.	Utah	UT	L	18,364,947	70,666,567			89,031,514	
46.	Vermont	VT	L	2,864,106	98,309,246			101,173,352	
47.	Virginia	VA	L	70,954,600	215,459,313	266		286,414,179	
48.	Washington	WA	L	62,609,218	116,777,299			179,386,517	
49.	West Virginia	WV	L	5,645,630	19,594,730			25,240,360	
50.	Wisconsin	WI	L	21,780,630	131,969,023			153,749,653	
51.	Wyoming	WY	L	3,131,456	4,116,499			7,247,955	
52.	American Samoa	AS	N	8,667				8,667	
53.	Guam	GU	N	15,273				15,273	
54.	Puerto Rico	PR	N	502,876	167,125			670,001	
55.	U.S. Virgin Islands	VI	N	42,892	31,230			74,122	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	17,014	80,008			97,022	
58.	Aggregate Other Aliens	OT	XXX	202,523	1,630,373			1,832,896	
59.	Subtotal	XXX		2,364,322,070	6,149,442,575	2,506		8,513,767,151	981,300,000
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		309,100				309,100	
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		430,959				430,959	
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		2,365,062,129	6,149,442,575	2,506		8,514,507,210	981,300,000
96.	Plus Reinsurance Assumed	XXX							
97.	Totals (All Business)	XXX		2,365,062,129	6,149,442,575	2,506		8,514,507,210	981,300,000
98.	Less Reinsurance Ceded	XXX		194,094,810	166,245,326	1,113		360,341,249	
99.	Totals (All Business) less Reinsurance Ceded	XXX		2,170,967,319	5,983,197,249	1,393		8,154,165,961	981,300,000
DETAILS OF WRITE-INS									
58001.	Foreign - other alien	XXX		202,523	1,630,373			1,832,896	
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		202,523	1,630,373			1,832,896	
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

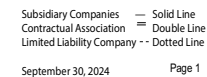
2. R - Registered - Non-domiciled RRGs.....

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

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

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

12



12.1



NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	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 SEPTEMBER 30, 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 ...	.....	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 ..	.....	.....	.....	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.....	.....
. 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.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	220 Vine St., LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	245 Parks Edge Place, LLC	.. OH.....	NIA.....	NRI-Rivulon, 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.....	NRI-Rivulon, 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.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	44 Chestnut, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	500 Neil Avenue, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	515 Kilbourne Street, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-1954007 ..	.....	.....	.....	525 Cleveland Avenue, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	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.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	808 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, 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.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	825 Junction Way, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, 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.....	NRI Equity Land Investments, 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.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	880 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	880 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 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		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.....	NID Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1580283				ADTV, LLC	.. OH.....	.. NIA.....	NID 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.....	.....
							ALLIED Property and Casualty Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	42579	42-1201931				ALLIED Texas Agency, Inc.	.. TX.....	.. IA.....	AMCO Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide	19100	42-6054959				AMCO Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	.. FL.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		81-4532504				American Tax Credit Fund 2017-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		82-2001573				American Tax Credit Fund 2017-B, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		82-4591498				American Tax Credit Fund 2018-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-0606592				American Tax Credit Fund 2018-B, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-0620232				American Tax Credit Fund 2018-C, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-3900932				American Tax Credit Fund 2019-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		83-3953721				American Tax Credit Fund 2019-B, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		84-3443067				American Tax Credit Fund 2020-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		85-2359702				American Tax Credit Fund 2020-B, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
							American Tax Credit Fund 2021-A, LLC (fka	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		85-2649655				American Tax Credit Fund 2020-C, LLC)	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		86-2502912				American Tax Credit Fund 2021-B, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-1349942				American Tax Credit Fund 2021-C, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
							American Tax Credit Fund 2023-B, LLC (fka	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-4753681				American Tax Credit Fund 2022-A, LLC)	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
							American Tax Credit Fund 2023-C, LLC (fka	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		87-4771309				American Tax Credit Fund 2022-B, LLC)	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		92-1389304				American Tax Credit Fund 2023-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		99-0672884				American Tax Credit Fund 2024-A, LLC	.. OH.....	.. OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	... NO.....	1
. 0140	Nationwide		99-0698188				American Tax Credit Fund 2024-B, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
. 0140	Nationwide		31-1580283				Arena District CA 1, LLC	.. OH.....	.. NIA.....	NID Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	... NO.....	.....
			90-0280710				Arena District Owners Association	.. OH.....	.. OTH.....	Other non-Nationwide	Other.....		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	Other.....		Other non-Nationwide	... NO.....	2
. 0140	Nationwide	18961	68-0066866				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 SEPTEMBER 30, 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	... 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	Other.....	.....	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.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	ALLIED Property & Casualty Insurance Company	Ownership.....	8.470 ...	Nationwide Mutual Insurance Company ...	... YES.....	.....
. 0140 ...	Nationwide .....	.....	42-1154244 ..	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	... NIA.....	Depositors Insurance Company	Ownership.....	4.230 ...	Nationwide Mutual Insurance Company ...	... YES.....	.....
. 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.....	.....
. 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 SEPTEMBER 30, 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 .....	.....	54-2113175 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	58-2672725 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-0382144 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-1918935 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303694 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	20-2303602 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	27-1362364 ..	.....	.....	.....	.....	.. OH.....	OTH.....	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	Ownership.....	.....	Other non-Nationwide	...NO.....	.....
. 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.....	97.120 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Indemnity Company	Ownership.....	2.880 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	.....	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	73-0948330 ..	.....	.....	.....	.....	.. DE.....	NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	83-2250056 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide SBL, LLC	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.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	46-1971926 ..	.....	.....	.....	.....	.. OH.....	OTH.....	Nationwide Life Insurance Company	Other.....	0.010 ...	Nationwide Mutual Insurance Company ...	...NO.....	... 1
. 0140 ...	Nationwide .....	.....	31-1592130 ..	2729677 ..	.....	.....	.....	.. US.....	NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	20-5976272 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-0871532 ..	.....	.....	.....	.....	.. OH.....	IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	85-4193218 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	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.....	.....
. 0140 ...	Nationwide .....	.....	31-1630871 ..	.....	.....	.....	.....	.. DE.....	NIA.....	NFS Distributors, Inc.	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.....	Nationwide Life Insurance Company	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.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NRI Arena, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NRI Brookledge, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NRI Builders, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NRI Cavasson, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....

STATEMENT AS OF SEPTEMBER 30, 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		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.....	
.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.....	
.0140	Nationwide		27-4700627				NTCP 2011-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		46-0741029				NTCP 2012-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		46-3309896				NTCP 2013-C, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		46-4111078				NTCP 2014-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		47-1404116				NTCP 2014-B, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		47-1413242				NTCP 2014-C, LLC	..OH.....	..NIA.....	Nationwide Life Insurance Company	Ownership.....	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.....	1
.0140	Nationwide		47-4148470				NTCP 2015-B, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		81-3836925				NTCP 2016-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.0140	Nationwide		82-2015065				NTCP 2017-A, LLC	..OH.....	..OTH.....	Nationwide Life Insurance Company	Other.....	0.010	Nationwide Mutual Insurance Company	...NO.....	1
.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		92-1294202				NW-Aureum, LLC	..OH.....	..NIA.....	NW REI (NLIC), 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		99-3065627				NW-Denton, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-3529884				NW-Englewood, LLC	..OH.....	..NIA.....	NW REI (NLIC), LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		84-4388876				NW-Escalante, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		86-1538532				NW-Escalante II, LLC	..OH.....	..NIA.....	NW REI, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	...NO.....	
.0140	Nationwide		92-3310596				NW-FSU, LLC	..OH.....	..NIA.....	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.....	
.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.....	

STATEMENT AS OF SEPTEMBER 30, 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 ...	.....	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.....	.....
. 0140 ...	Nationwide ...	.....	31-4118665 ..	.....	.....	.....	NWD HP, LLC	.. OH.....	 NIA.....	NWD Investments, LLC	Ownership.....	75.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	NWD Investments, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	80.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	NWGH, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	75.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 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 ...	.....	92-2482818 ..	.....	.....	.....	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 ...	.....	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 (NMFC), 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 ...	.....	87-3273918 ..	.....	.....	.....	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 ...	.....	31-0947092 ..	.....	.....	.....	OCH Company, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide ...	.....	26-0263012 ..	.....	.....	.....	Old Track Street Owners Association, Inc. ...	.. OH.....	 OTH.....	Other non-Nationwide	Other.....	.....	Other non-Nationwide	 NO.....	2
. 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.....	.....
. 0140 ...	Nationwide ...	.....	75-2938844 ..	.....	.....	.....	Registered Investment Advisors Services, Inc.	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide ...	.....	82-0549218 ..	.....	.....	.....	Retention Alternatives Ltd.	.. TX.....	 NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	 NO.....	.....
. 0140 ...	Nationwide ...	15580	31-1117969 ..	.....	.....	.....	Scottsdale Indemnity Company .....	.....	..... BMJ.....	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.....	.....

STATEMENT AS OF SEPTEMBER 30, 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	 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.....	.....

Asterisk	Explanation
1	Nationwide retains management responsibility for these entities, despite a minority ownership stake.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

STATEMENT AS OF SEPTEMBER 30, 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

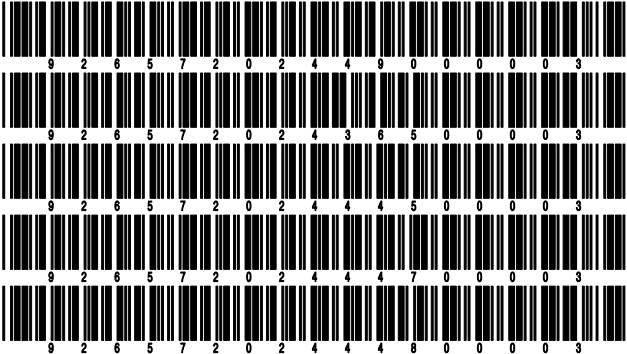
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting 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 SEPTEMBER 30, 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	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Cash value-corp owned life insurance	1,067,007,776	.....	1,067,007,776	1,032,333,010
2505.	Scottish Re liquidation recoverable backed by trust .....	.....	.....	.....	38,868,350
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,067,007,776	.....	1,067,007,776	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	177,184	44,399
2505.	Deferred gain liability	35,645,672	51,651,683
2597.	Summary of remaining write-ins for Line 25 from overflow page	35,822,856	51,696,082

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	1,104,900,000	1,424,036,000
2.2 Additional investment made after acquisition	13,852,071	31,287,771
3. Capitalized deferred interest and other	7,685,804	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	476,283,706	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)	9,687,043,271	9,036,889,102
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	9,687,043,271	9,036,889,102
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	9,687,043,271	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	10,761,367	82,492,601
2.2 Additional investment made after acquisition	182,471,257	176,598,005
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)	23,867,843	(13,756,873)
6. Total gain (loss) on disposals	1,040,067	1,224,620
7. Deduct amounts received on disposals	92,824,809	70,658,051
8. Deduct amortization of premium and depreciation		1,341,933
9. Total foreign exchange change in book/adjusted carrying value	266,765	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)	1,350,377,930	1,224,795,440
12. Deduct total nonadmitted amounts	2,077,780	21,821,018
13. Statement value at end of current period (Line 11 minus Line 12)	1,348,300,150	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	5,425,627,257	5,569,509,264
3. Accrual of discount	33,909,299	30,791,551
4. Unrealized valuation increase/(decrease)	(4,302,492)	3,734,810
5. Total gain (loss) on disposals	(9,971,497)	(19,713,991)
6. Deduct consideration for bonds and stocks disposed of	2,033,871,145	1,581,756,674
7. Deduct amortization of premium	34,361,276	46,725,039
8. Total foreign exchange change in book/adjusted carrying value	64,663,936	49,718,432
9. Deduct current year's other than temporary impairment recognized	8,032,689	12,902,304
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,391,046	287,408
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,915,814,440	35,480,762,001
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	38,915,814,440	35,480,762,001

STATEMENT AS OF SEPTEMBER 30, 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)	17,335,286,767	610,897,248	533,921,518	(62,274,337)	16,728,146,761	17,335,286,767	17,349,988,160	15,718,528,532
2. NAIC 2 (a)	19,300,352,065	689,756,901	218,803,107	124,041,902	18,649,089,820	19,300,352,065	19,895,347,761	18,112,936,560
3. NAIC 3 (a)	1,079,298,832	12,581,884	54,059,123	(12,983,416)	1,022,272,172	1,079,298,832	1,024,838,177	989,860,410
4. NAIC 4 (a)	467,026,120	30,551,164	30,984,514	1,280,216	491,879,886	467,026,120	467,872,986	548,857,399
5. NAIC 5 (a)	75,560,626		15,990,166	58,825,248	61,565,807	75,560,626	118,395,708	80,265,014
6. NAIC 6 (a)	2,697,482		42,065	8,647,404	3,841,116	2,697,482	11,302,821	4,365,348
7. Total Bonds	38,260,221,892	1,343,787,197	853,800,493	117,537,017	36,956,795,562	38,260,221,892	38,867,745,613	35,454,813,263
PREFERRED STOCK								
8. NAIC 1	3,559,989		50,792	(210,671)	3,394,974	3,559,989	3,298,526	
9. NAIC 2								3,744,619
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	3,559,989		50,792	(210,671)	3,394,974	3,559,989	3,298,526	3,744,619
15. Total Bonds and Preferred Stock	38,263,781,881	1,343,787,197	853,851,285	117,326,346	36,960,190,536	38,263,781,881	38,871,044,139	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 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	640,000,000	xxx	640,000,000	23,509,067	

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	640,000,000	667,397,910
3. Accrual of discount	235,246	178,475
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	5,368	
6. Deduct consideration received on disposals	662,817,000	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)	639,999,999	662,576,385
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	639,999,999	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	713,557,110
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	(648,007,611)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(102,753)
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(74,363,212)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	910,773,386
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	910,773,386

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)	14,474,864
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	3,162,711
3.12	Section 1, Column 15, prior year	6,626,424
		(3,463,713)
	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	
		(3,463,713)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	3,162,711
3.22	Section 1, Column 17, prior year	6,626,424
		(3,463,713)
	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	
		(3,463,713)
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)	24,707,223
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	24,707,223

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.....	910,773,386
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	10,026,395
3.	Total (Line 1 plus Line 2)	920,799,781
4.	Part D, Section 1, Column 6	982,133,247
5.	Part D, Section 1, Column 7	(61,333,466)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	2,396,377,878
8.	Part B, Section 1, Column 13	(687,943)
9.	Total (Line 7 plus Line 8)	2,395,689,935
10.	Part D, Section 1, Column 9	2,428,016,127
11.	Part D, Section 1, Column 10	(32,326,192)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	35,569,616
14.	Part B, Section 1, Column 20	6,863,684
15.	Part D, Section 1, Column 12	42,433,300
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	55,666,636,572	44,501,164,305
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(3)	(4)
6. Deduct consideration received on disposals	53,966,736,227	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)	2,682,907,116	983,006,774
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,682,907,116	983,006,774

STATEMENT AS OF SEPTEMBER 30, 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 SEPTEMBER 30, 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						
00-1103513	TUCSON	AZ		08/14/2024	.5.720	11,500,000		18,699,902
00-1103633	STAFFORD	VA		07/26/2024	.6.110	26,000,000		37,942,000
00-1103642	GARLAND	TX		07/24/2024	.6.190	13,000,000		18,862,000
00-1103646	ANN ARBOR	MI		07/16/2024	.6.940	27,000,000		41,656,500
00-1103648	KANSAS CITY	MO		07/16/2024	.6.300	25,000,000		35,872,000
00-1103654	LATHROP	CA		08/29/2024	.6.280	145,525,000		237,399,448
00-1103659	MISSOURI CITY	TX		07/24/2024	.6.490	19,000,000		29,842,000
00-1103660	OLIVE BRANCH	MS		07/26/2024	.6.490	11,000,000		16,930,000
00-1103662	DES PERES	MO		07/25/2024	.6.020	18,160,000		28,607,489
00-1103667	BOSTON	MA		09/19/2024	.6.280	33,000,000		45,464,660
00-1103668	FAYETTEVILLE	AR		09/30/2024	.5.910	57,000,000		84,606,000
00-1103669	HOUSTON	TX		08/21/2024	.6.520	32,000,000		43,127,619
00-1103673	MADISON	WI		08/30/2024	.5.950	39,500,000		57,083,608
00-1103681	HOUSTON	TX		09/30/2024	.6.380	30,000,000		40,487,333
00-1103683	ST PAUL	MN		08/23/2024	.6.000	20,600,000		21,784,662
00-1103691	LAKELAND	FL		09/18/2024	.5.450	37,100,000		56,144,000
99-0000100	FREDERICKSBURG	TX		09/23/2022	.6.000		617,503	26,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						545,385,000	617,503	840,509,221
0899999. Total Mortgages in good standing						545,385,000	617,503	840,509,221
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						545,385,000	617,503	840,509,221

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				
00-1102234	SAN DIEGO	CA		09/17/2014	08/19/2024	4,631,627						4,566,208	4,566,208			
00-1103030	MORRIS PLAINS	NJ		07/29/2019	08/01/2024	13,000,000						13,000,000	13,000,000			
99-0000091	ANTIOCH	TN		07/30/2021	08/12/2024	13,935,461						14,854,622	14,854,622			
0199999. Mortgages closed by repayment						31,567,088						32,420,830	32,420,830			
00-1101727	WEST BABYLON	NY		06/14/2013		481,068						13,640	13,640			
00-1101813	RALEIGH	NC		06/14/2013		2,517,933						33,599	33,599			
00-1101908	OCEANSIDE	NY		06/14/2013		8,245,487						100,947	100,947			
00-1101911	GRAND LEDGE	MI		06/14/2013		2,986,579						39,114	39,114			
00-1101919	BLOOMINGTON	IN		06/14/2013		5,939,332						139,703	139,703			
00-1102007	LAKEWOOD	OH		06/28/2013		8,904,219						250,212	250,212			
00-1102015	BOSTON	MA		07/30/2013		9,687,076						127,969	127,969			
00-1102026	KNOXVILLE	TN		10/15/2013		3,492,928						70,982	70,982			
00-1102029	BROKEN ARROW	OK		10/10/2013		7,487,947						203,090	203,090			
00-1102157	EXTON	PA		05/07/2015		10,428,946						81,365	81,365			
00-1102210	COLUMBUS	OH		08/20/2015		10,686,082						76,596	76,596			
00-1102219	NASHVILLE	TN		09/29/2014		4,278,413						47,209	47,209			

STATEMENT AS OF SEPTEMBER 30, 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
00-1102234	SAN DIEGO	CA		09/17/2014		4,631,627							16,534	16,534			
00-1102237	SHERIDAN	CO		10/07/2014		7,826,245							90,047	90,047			
00-1102245	BEAVERTON	OR		10/16/2014		3,479,706							26,371	26,371			
00-1102249	JERI CHO	NY		01/27/2015		9,737,407							76,750	76,750			
00-1102255	ZEELAND	MI		12/18/2014		1,494,282							54,754	54,754			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		2,873,725							52,458	52,458			
00-1102276	STRONGSVILLE	OH		12/23/2014		10,692,500							200,395	200,395			
00-1102278	DENVER	CO		01/16/2015		4,485,439							51,585	51,585			
00-1102280	BOULDER	CO		02/02/2015		7,114,546							81,666	81,666			
00-1102297	WASHINGTON	DC		01/27/2015		15,448,945							76,538	76,538			
00-1102303	HENDERSON	NV		01/29/2015		6,690,901							51,843	51,843			
00-1102304	ORLANDO	FL		02/17/2015		12,128,144							82,299	82,299			
00-1102305	SEATTLE	WA		03/10/2015		11,760,617							214,559	214,559			
00-1102309	JACKSONVILLE	FL		01/29/2015		12,782,164							101,082	101,082			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		15,780,484							180,061	180,061			
00-1102317	FRIISCO	TX		04/29/2015		11,914,211							67,601	67,601			
00-1102319	BIRMINGHAM	AL		05/07/2015		9,787,908							169,515	169,515			
00-1102331	FREMONT	CA		10/01/2015		2,719,712							88,991	88,991			
00-1102333	NASHVILLE	TN		09/04/2015		10,657,077							119,744	119,744			
00-1102339	BURBANK	CA		11/12/2015		4,707,457							26,312	26,312			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,375,090							71,281	71,281			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		7,973,605							141,689	141,689			
00-1102365	STRONGSVILLE	OH		05/14/2015		14,478,391							159,436	159,436			
00-1102366	WILMINGTON	NC		06/18/2015		6,565,969							50,764	50,764			
00-1102368	TORRANCE	CA		10/23/2015		7,114,123							71,755	71,755			
00-1102370	CHICAGO	IL		06/10/2015		10,111,577							112,869	112,869			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,331,162							58,122	58,122			
00-1102380	SAN ANTONIO	TX		05/07/2015		14,753,476							90,719	90,719			
00-1102394	ANN ARBOR	MI		07/31/2015		15,336,018							167,729	167,729			
00-1102399	WEST FARGO	ND		09/11/2015		7,113,872							51,350	51,350			
00-1102405	MORRISVILLE	NC		10/01/2015		9,245,509							55,271	55,271			
00-1102412	MADISON	WI		09/29/2015		6,952,645							51,328	51,328			
00-1102420	COLUMBUS	OH		11/19/2015		6,187,246							41,106	41,106			
00-1102421	COLUMBUS	OH		11/19/2015		1,132,514							14,526	14,526			
00-1102423	MOORE	OK		11/18/2015		16,773,203							106,942	106,942			
00-1102425	DALLAS	TX		04/04/2016		11,046,916							66,195	66,195			
00-1102426	DALLAS	TX		11/25/2015		13,112,700							81,459	81,459			
00-1102427	FOLSOM	PA		10/23/2015		8,438,965							143,634	143,634			
00-1102428	COLUMBUS	OH	S	11/05/2015		11,616,680							191,610	191,610			
00-1102431	CHANDLER	AZ		09/30/2015		22,463,013							138,599	138,599			
00-1102432	JURUPA VALLEY	CA		10/08/2015		30,686,544							168,270	168,270			
00-1102434	VANCOUVER	WA		10/13/2015		14,832,459							157,994	157,994			
00-1102435	AURORA	CO		10/09/2015		4,182,815							42,820	42,820			
00-1102440	AMERICAN FORK	UT		10/08/2015		5,670,070							95,509	95,509			
00-1102441	SOMERVILLE	MA		12/18/2015		13,558,854							127,308	127,308			
00-1102442	SAN DIEGO	CA		10/19/2015		3,105,289							33,108	33,108			
00-1102448	BELLINGHAM	WA		10/01/2015		10,189,793							75,431	75,431			
00-1102449	SALEM	OR		03/07/2016		7,765,691							55,550	55,550			
00-1102451	MADISON	WI		12/11/2015		9,680,620							65,426	65,426			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		13,150,611							360,182	360,182			
00-1102476	BOULDER	CO		02/08/2016		5,689,488							90,268	90,268			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102477	MILPITAS	CA		12/14/2015		17,615,627							150,854	150,854			
00-1102478	MILPITAS	CA		12/14/2015		14,412,786							123,426	123,426			
00-1102479	MURRAY	UT		12/10/2015		4,329,115							41,472	41,472			
00-1102481	CABIN JOHN	MD		02/10/2016		8,209,139							77,843	77,843			
00-1102488	MALDEN	MA		04/01/2016		32,672,860							242,037	242,037			
00-1102489	ST CHARLES	MO		08/17/2016		12,653,117							93,483	93,483			
00-1102490	LOUISVILLE	KY		03/09/2016		14,343,376							143,554	143,554			
00-1102491	MERIDIAN	ID		02/01/2016		9,481,475							96,803	96,803			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,690,620							74,407	74,407			
00-1102501	ADDISON	IL		01/28/2016		5,146,693							24,453	24,453			
00-1102502	WEST CHESTER	OH		01/22/2016		8,423,190							39,624	39,624			
00-1102504	PORTLAND	OR		01/20/2016		18,964,988							129,478	129,478			
00-1102510	RALEIGH	NC		01/28/2016		13,420,951							69,374	69,374			
00-1102511	WINSTON-SALEM	NC		02/01/2016		18,708,812							188,450	188,450			
00-1102513	OCEANSIDE	CA		03/28/2016		3,290,296							23,593	23,593			
00-1102520	MCCANDLESS	PA		04/29/2016		62,754,870							374,832	374,832			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,573,540							69,750	69,750			
00-1102543	ROCHESTER	MN		04/05/2016		10,532,491							80,071	80,071			
00-1102551	BENTONVILLE	AR		04/21/2016		22,460,440							355,778	355,778			
00-1102552	BOSTON	MA		04/05/2016		26,927,890							179,648	179,648			
00-1102553	LEXINGTON	SC		09/01/2016		4,464,774							45,627	45,627			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		21,649,922							160,488	160,488			
00-1102559	ORANGE	CA		06/30/2016		2,396,205							17,763	17,763			
00-1102560	ANAHEIM	CA		06/30/2016		4,960,565							36,772	36,772			
00-1102562	WESTMINSTER	CA		06/30/2016		12,863,838							95,358	95,358			
00-1102564	COSTA MESA	CA		06/30/2016		12,485,490							92,553	92,553			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,642,112							49,237	49,237			
00-1102570	EVERETT	WA		05/03/2016		14,367,239							144,212	144,212			
00-1102572	SEATTLE	WA		08/29/2016		10,803,208							71,294	71,294			
00-1102610	ONTARIO	CA		07/07/2016		5,862,436							28,954	28,954			
00-1102611	MIRA LOMA	CA		07/01/2016		17,659,358							86,886	86,886			
00-1102612	EDISON	NJ		08/04/2016		11,127,293							175,461	175,461			
00-1102614	ROGERS	AR		09/01/2016		17,917,020							278,676	278,676			
00-1102617	CONCORD	NH		06/23/2016		10,637,344							77,336	77,336			
00-1102619	MADISON	WI		08/10/2016		6,602,615							45,817	45,817			
00-1102630	EVERETT	WA		09/15/2016		2,353,818							66,565	66,565			
00-1102631	GASTONIA	NC		11/22/2016		6,240,828							59,360	59,360			
00-1102635	WESTPORT	CT		09/26/2016		12,426,768							91,439	91,439			
00-1102636	OVIEDO	FL		08/08/2016		10,775,513							112,461	112,461			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,685,476							80,211	80,211			
00-1102643	HILLSBORO	OR		11/07/2016		8,792,471							90,480	90,480			
00-1102648	COLUMBUS	OH		10/11/2016		9,917,093							59,409	59,409			
00-1102649	BEXLEY	OH		11/23/2016		5,513,961							54,616	54,616			
00-1102653	CERRITOS	CA		09/23/2016		5,580,113							57,345	57,345			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		15,308,035							110,775	110,775			
00-1102660	WILDOMAR	CA		05/23/2017		10,178,313							96,082	96,082			
00-1102665	GLASTONBURY	CT		10/20/2016		16,402,549							117,901	117,901			
00-1102672	AMERICAN CANYON	CA		10/12/2018		5,797,636							59,903	59,903			
00-1102683	CHAPEL HILL	NC		01/30/2017		47,085,796							408,212	408,212			
00-1102685	SAN DIEGO	CA		05/10/2017		15,000,000							90,371	90,371			
00-1102689	MACON	GA		02/06/2017		9,815,665							62,927	62,927			

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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							361,014	361,014			
00-1102693	WEST CHESTER	PA		03/06/2017		33,170,440							196,093	196,093			
00-1102700	BERKELEY	CA		02/17/2017		10,724,806							57,360	57,360			
00-1102704	SEATTLE	WA		04/06/2017		4,016,668							34,338	34,338			
00-1102707	SEATTLE	WA		04/11/2017		9,335,036							51,050	51,050			
00-1102712	VALENCIA	CA		05/15/2017		3,318,122							21,631	21,631			
00-1102719	KENT	WA		04/13/2017		6,537,079							167,048	167,048			
00-1102720	BILLERICA	MA		05/01/2017		2,570,892							23,711	23,711			
00-1102721	BROOKLYN	NY		06/01/2017		10,702,780							150,065	150,065			
00-1102734	WASHINGTON	DC		05/31/2017		45,518,915							274,247	274,247			
00-1102740	MEMPHIS	TN		08/16/2017		12,147,168							131,728	131,728			
00-1102742	LAWRENCE	KS		09/08/2017		21,679,368							114,019	114,019			
00-1102747	ATHENS	GA		06/23/2017		14,381,457							68,621	68,621			
00-1102751	FORT COLLINS	CO		08/24/2017		19,368,702							90,767	90,767			
00-1102753	ENCINITAS	CA		06/23/2017		5,675,487							33,225	33,225			
00-1102754	SAN DIEGO	CA		07/18/2017		8,763,364							56,727	56,727			
00-1102756	MADISON	WI		07/10/2017		10,031,964							62,850	62,850			
00-1102757	BALTIMORE	MD		08/08/2017		9,671,982							61,519	61,519			
00-1102761	RICHMOND	VA		07/19/2017		11,587,408							75,988	75,988			
00-1102762	ODESSA	FL		07/14/2017		11,027,067							88,449	88,449			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,407,240							91,812	91,812			
00-1102766	PLACENTIA	CA		07/27/2017		3,483,827							20,300	20,300			
00-1102767	KALAMAZOO	MI		07/20/2017		5,491,036							93,065	93,065			
00-1102768	PLACENTIA	CA		07/27/2017		6,325,897							36,861	36,861			
00-1102772	NORTHBROOK	IL		08/10/2017		19,100,025							271,250	271,250			
00-1102773	TRMO	SC		07/26/2017		8,849,633							82,285	82,285			
00-1102774	VERNON	CA		06/29/2017		13,465,416							91,217	91,217			
00-1102779	FAIRFAX	VA		08/25/2017		7,013,952							83,047	83,047			
00-1102786	MARYSVILLE	WA		01/10/2018		18,970,511							249,698	249,698			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		10,345,475							133,808	133,808			
00-1102794	TULSA	OK		10/30/2017		9,281,235							128,622	128,622			
00-1102796	OVERLAND PARK	KS		11/07/2017		22,153,337							274,753	274,753			
00-1102797	REDMOND	WA		09/08/2017		7,418,118							178,359	178,359			
00-1102798	WALTHAM	MA		11/29/2017		14,118,129							79,268	79,268			
00-1102799	EUGENE	OR		10/26/2017		4,186,255							26,765	26,765			
00-1102800	FORT MILL	SC		09/22/2017		7,474,883							70,628	70,628			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,455,454							72,543	72,543			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,369,223							64,512	64,512			
00-1102809	CHICAGO	IL		11/01/2017		36,864,717							212,459	212,459			
00-1102814	BEDFORD	NH		03/15/2018		14,059,371							108,052	108,052			
00-1102823	PORTSMOUTH	NH		12/22/2017		10,214,011							55,776	55,776			
00-1102825	NAPLES	FL		12/05/2017		8,435,920							75,947	75,947			
00-1102827	BURIEN	WA		12/18/2017		8,524,981							118,140	118,140			
00-1102828	MODESTO	CA		02/01/2018		3,398,928							29,769	29,769			
00-1102829	MODESTO	CA		02/01/2018		2,974,062							26,048	26,048			
00-1102830	SAN DIEGO	CA		02/23/2018		6,716,188							43,678	43,678			
00-1102837	KENT	WA		03/06/2018		38,504,804							237,833	237,833			
00-1102839	JACKSONVILLE	FL		01/09/2018		27,902,601							177,880	177,880			
00-1102840	TONAWANDA	NY		02/07/2018		5,315,505							33,977	33,977			
00-1102841	RALEIGH	NC		01/31/2018		11,359,012							61,096	61,096			
00-1102843	MILWAUKEE	WI		10/12/2018		5,926,648							25,550	25,550			

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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	JERICHO	NY		07/17/2018		21,625,282							113,359	113,359			
00-1102852	BALA CYNWID	PA		04/06/2018		11,927,783							157,190	157,190			
00-1102855	SAN DIEGO	CA		03/09/2018		3,288,643							28,272	28,272			
00-1102856	CAMBRIDGE	MA		05/23/2018		10,997,835							62,575	62,575			
00-1102857	NEW YORK	NY		04/12/2018		35,082,938							178,086	178,086			
00-1102858	INDIANAPOLIS	IN		04/25/2018		14,953,019							80,568	80,568			
00-1102863	ONTARIO	CA		10/12/2018		3,856,963							22,924	22,924			
00-1102866	NORWALK	CA		05/10/2018		12,887,536							110,193	110,193			
00-1102867	SEATTLE	WA		04/11/2018		7,749,081							46,308	46,308			
00-1102871	SALEM	OR		07/16/2018		8,523,770							47,100	47,100			
00-1102872	CHICAGO	IL		04/13/2018		8,098,004							100,242	100,242			
00-1102874	HOLLAND	MI		05/15/2018		6,323,954							139,500	139,500			
00-1102875	BURLINGTON	KY		06/11/2018		10,766,849							136,103	136,103			
00-1102876	GOLETA	CA		05/17/2018		16,816,540							217,867	217,867			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,475,632							15,145	15,145			
00-1102879	MARLTON	NJ		06/26/2018		17,482,337							143,263	143,263			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		7,076,854							39,654	39,654			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		13,141,130							102,160	102,160			
00-1102883	DALLAS	TX		05/29/2018		6,231,299							53,335	53,335			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		24,766,589							149,631	149,631			
00-1102888	WARMINSTER	PA		06/25/2018		12,099,655							153,858	153,858			
00-1102892	SALT LAKE CITY	UT		06/26/2018		31,056,328							209,474	209,474			
00-1102893	INDIANAPOLIS	IN		08/14/2018		6,171,248							45,719	45,719			
00-1102894	MOORESVILLE	NC		07/06/2018		11,729,864							96,891	96,891			
00-1102901	MECHANICSBURG	PA		12/17/2018		18,640,361							97,240	97,240			
00-1102902	BURLINGTON	MA		08/06/2018		26,115,766							213,005	213,005			
00-1102905	RICHMOND	VA		07/27/2018		9,780,600							43,549	43,549			
00-1102908	SUWANEE	GA		10/02/2018		24,252,990							117,404	117,404			
00-1102909	MARLTON	NJ		09/06/2018		6,961,642							57,454	57,454			
00-1102911	TAMPA	FL		09/05/2018		22,678,285							129,144	129,144			
00-1102913	STOUGHTON	MA		09/20/2018		11,377,812							75,519	75,519			
00-1102914	PATCOGUE	NY		10/12/2018		13,104,485							106,671	106,671			
00-1102918	DENVER	CO		08/31/2018		15,053,034							106,601	106,601			
00-1102919	CULVER CITY	CA		09/21/2018		6,129,902							34,567	34,567			
00-1102926	CERRITOS	CA		02/01/2019		7,393,955							41,600	41,600			
00-1102927	SANTA ANA	CA		02/01/2019		9,128,340							51,358	51,358			
00-1102928	LAKE FOREST	CA		03/18/2019		5,495,343							30,671	30,671			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,445,875							35,398	35,398			
00-1102931	BUENA PARK	CA		10/23/2018		16,335,411							93,685	93,685			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,630,324							42,308	42,308			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,233,909							37,688	37,688			
00-1102936	SENECA	SC		12/21/2018		6,498,337							47,550	47,550			
00-1102942	NEW YORK	NY		12/12/2018		17,358,942							95,730	95,730			
00-1102945	COCONUT CREEK	FL		02/28/2019		13,729,461							76,172	76,172			
00-1102953	ORLANDO	FL		03/18/2019		21,432,755							165,768	165,768			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		15,237,528							120,478	120,478			
00-1102957	ROCK HILL	SC		02/26/2019		8,553,369							37,757	37,757			
00-1102963	MIDLAND	TX		07/31/2019		25,360,045							298,806	298,806			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		29,285,261							162,709	162,709			
00-1102969	AMERICAN FORK	UT		02/26/2019		17,222,250							136,319	136,319			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,722,428							66,924	66,924			

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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
00-1102979	WINTER PARK	FL		05/15/2019		16,825,846							89,998	89,998			
00-1102980	LAKE WYLIE	SC		06/14/2019		22,986,908							113,169	113,169			
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,644,011							62,911	62,911			
00-1102986	PINEY FLATS	TN		05/29/2019		18,006,219							99,990	99,990			
00-1102987	LONG BEACH	CA		04/19/2019		13,875,599							111,872	111,872			
00-1102990	BOSTON	MA		06/06/2019		3,799,691							75,252	75,252			
00-1102994	TAMPA	FL		06/07/2019		19,078,613							138,265	138,265			
00-1103001	VANCOUVER	WA		06/13/2019		1,740,423							16,893	16,893			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,490,023							27,166	27,166			
00-1103006	FREDERICK	MD		11/12/2019		25,669,601							196,948	196,948			
00-1103007	LOVELAND	OH		07/31/2019		10,121,260							56,821	56,821			
00-1103009	PHOENIX	AZ		06/26/2019		5,000,000							15,059	15,059			
00-1103010	LAKE FOREST	CA		06/17/2019		4,676,124							26,847	26,847			
00-1103012	RANDOLPH	MA		07/01/2019		4,869,054							27,401	27,401			
00-1103017	LOS ANGELES	CA		08/02/2019		19,541,279							96,179	96,179			
00-1103024	WOOD DALE	IL		08/29/2019		7,617,462							44,540	44,540			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,559,120							106,189	106,189			
00-1103026	WAYNE	PA		07/01/2019		22,782,657							138,821	138,821			
00-1103029	CHARLOTTE	NC		01/27/2020		19,423,100							112,844	112,844			
00-1103039	SURPRISE	AZ		08/27/2019		10,128,146							103,313	103,313			
00-1103041	PACE	FL		09/12/2019		13,358,639							78,947	78,947			
00-1103042	BOULDER	CO		08/29/2019		31,184,188							171,156	171,156			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,524,317							40,971	40,971			
00-1103044	SANDY	OR		10/15/2019		10,120,097							59,424	59,424			
00-1103047	CORAL GABLES	FL		09/09/2019		8,492,013							100,167	100,167			
00-1103051	WARRENVILLE	IL		11/14/2019		7,088,879							197,987	197,987			
00-1103052	SALT LAKE CITY	UT		12/13/2019		4,986,342							29,030	29,030			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		48,378,577							486,379	486,379			
00-1103058	KIRKLAND	WA		12/19/2019		5,878,989							112,443	112,443			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		16,668,600							93,477	93,477			
00-1103063	HAYWARD	CA		11/18/2019		5,753,781							32,412	32,412			
00-1103064	KENT	WA		11/18/2019		3,835,854							21,608	21,608			
00-1103067	INDIANAPOLIS	IN		02/06/2020		9,107,724							91,922	91,922			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,673,552							72,618	72,618			
00-1103073	NEW YORK	NY		01/10/2020		22,588,338							116,461	116,461			
00-1103074	ST PAUL	MN		11/08/2019		6,416,566							53,488	53,488			
00-1103075	CLAYTON	NC		11/20/2019		23,917,293							141,254	141,254			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,615,760							50,908	50,908			
00-1103078	PHILADELPHIA	PA		11/18/2019		2,822,905							79,541	79,541			
00-1103083	ZEELAND	MI		10/30/2019		838,903							4,238	4,238			
00-1103085	TAMPA	FL		10/17/2019		28,799,035							59,929	59,929			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,612,141							62,230	62,230			
00-1103095	CERRITOS	CA		01/29/2020		6,179,858							59,512	59,512			
00-1103100	NEWPORT NEWS	VA		11/21/2019		13,136,552							77,126	77,126			
00-1103108	PHILADELPHIA	PA		02/14/2020		13,181,647							77,766	77,766			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,381,502							52,869	52,869			
00-1103112	NEW YORK	NY		01/30/2020		23,051,041							138,637	138,637			
00-1103128	CARY	NC		03/11/2020		6,031,402							37,297	37,297			
00-1103133	WEST CHESTER	PA		03/18/2020		4,670,178							25,387	25,387			
00-1103138	OGDEN	UT		04/29/2020		6,466,216							59,463	59,463			
00-1103139	HUNTINGTON	NY		05/01/2020		7,391,824							45,758	45,758			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103147	POOLER	GA		11/24/2020		10,637,854							121,188	121,188			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,830,511							21,259	21,259			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		47,891,971							307,250	307,250			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		8,822,454							52,430	52,430			
00-1103167	PHILADELPHIA	PA		11/30/2022		17,766,724							62,171	62,171			
00-1103168	SCOTTSDALE	AZ		06/15/2020		20,319,427							114,155	114,155			
00-1103169	TINLEY PARK	IL		05/29/2020		26,000,000							1,430,000	1,430,000			
00-1103174	ALPHARETTA	GA		06/30/2020		11,795,312							131,887	131,887			
00-1103180	MELVILLE	NY		09/01/2020		12,478,097							85,163	85,163			
00-1103182	NATIONAL CITY	CA		09/18/2020		7,400,473							37,641	37,641			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,590,427							33,824	33,824			
00-1103186	ST LOUIS	MO		09/02/2020		9,965,460							52,911	52,911			
00-1103187	LOUISVILLE	KY		11/23/2020		15,228,985							171,412	171,412			
00-1103192	ROCKVILLE	MD		08/26/2021		7,718,119							45,323	45,323			
00-1103199	HUNTSVILLE	AL		11/23/2020		14,678,859							117,712	117,712			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		28,428,823							160,598	160,598			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		21,342,847							130,568	130,568			
00-1103204	NORFOLK	VA		12/01/2020		20,000,000							103,741	103,741			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,514,721							90,587	90,587			
00-1103220	CHAPEL HILL	NC		12/15/2020		8,205,152							79,320	79,320			
00-1103226	GREENFIELD	WI		02/18/2021		5,553,399							43,326	43,326			
00-1103227	SCOTTSDALE	AZ		03/01/2021		7,863,765							46,839	46,839			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,379,174							59,518	59,518			
00-1103234	ARDMORE	PA		04/02/2021		20,000,000							97,975	97,975			
00-1103236	WESTWOOD	NJ		03/08/2021		3,808,992							29,142	29,142			
00-1103243	GROVEPORT	OH		04/22/2021		4,445,335							25,459	25,459			
00-1103244	ROCKVILLE	MD		05/19/2021		3,003,357							31,687	31,687			
00-1103246	SANTEE	CA		05/07/2021		27,230,195							138,872	138,872			
00-1103247	CHINO	CA		05/04/2021		6,038,702							31,512	31,512			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		2,969,127							15,852	15,852			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,620,174							66,237	66,237			
00-1103265	CAPE CORAL	FL		08/12/2021		6,811,543							51,562	51,562			
00-1103275	BRISTOL	TN		06/24/2021		8,558,614							48,500	48,500			
00-1103277	SAN FERNANDO	CA		08/10/2021		7,464,548							36,396	36,396			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,753,757							29,003	29,003			
00-1103282	LEHI	UT		06/03/2021		5,135,704							39,899	39,899			
00-1103298	KENTWOOD	MI		07/29/2021		15,000,000							26,544	26,544			
00-1103300	FAIRHOPE	AL		07/09/2021		16,884,456							88,794	88,794			
00-1103301	MESA	AZ		08/05/2021		7,429,408							67,287	67,287			
00-1103302	AUSTIN	TX		07/21/2021		9,492,520							57,228	57,228			
00-1103304	DRAPER	UT		09/03/2021		8,591,609							49,664	49,664			
00-1103306	DELANCO	NJ		09/01/2021		11,890,990							71,161	71,161			
00-1103307	VANCOUVER	WA		07/16/2021		7,150,000							11,896	11,896			
00-1103313	NASHVILLE	TN		09/01/2021		21,926,965							125,970	125,970			
00-1103335	CINCINNATI	OH		11/23/2021		7,382,470							41,780	41,780			
00-1103336	CINCINNATI	OH		11/23/2021		5,848,450							33,098	33,098			
00-1103337	CINCINNATI	OH		11/23/2021		14,381,435							81,389	81,389			
00-1103339	DES MOINES	IA		08/31/2021		9,536,470							54,454	54,454			
00-1103340	GARDEN CITY	NY		11/19/2021		13,224,589							101,747	101,747			
00-1103341	GARDEN CITY	NY		11/19/2021		10,382,789							80,858	80,858			
00-1103342	ORLANDO	FL		09/09/2021		14,312,532							156,064	156,064			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103346	GRAND RAPIDS	MI		10/06/2021		7,162,063							42,975	42,975			
00-1103353	BOISE	ID		10/28/2021		10,111,938							80,196	80,196			
00-1103359	PORT JEFFERSON	NY		12/02/2021		10,000,000							55,096	55,096			
00-1103361	MEMPHIS	TN		11/04/2021		19,558,990							113,607	113,607			
00-1103374	WASHINGTON	DC		12/17/2021		11,512,328							66,680	66,680			
00-1103376	BEAVERTON	OR		09/29/2022		50,832,402							257,262	257,262			
00-1103377	LINCOLN	NE		11/30/2021		12,260,022							70,889	70,889			
00-1103378	OWATANNA	MIN		11/02/2021		6,142,789							46,918	46,918			
00-1103387	ADAIRSVILLE	GA		02/09/2022		12,215,367							118,070	118,070			
00-1103397	OXFORD	MS		09/28/2022		8,258,963							40,250	40,250			
00-1103399	ATLANTA	GA		03/15/2022		35,548,296							196,690	196,690			
00-1103412	WOOD VILLAGE	OR		04/19/2022		32,500,000							156,490	156,490			
00-1103413	BENSENVILLE	IL		04/26/2022		17,408,521							97,556	97,556			
00-1103422	ROVERSFORD	PA		04/28/2022		24,500,000							112,963	112,963			
00-1103423	VANCOUVER	WA		04/28/2022		7,471,231							54,348	54,348			
00-1103430	VANCOUVER	WA		04/28/2022		3,737,797							26,851	26,851			
00-1103434	EVERETT	WA		04/28/2022		18,923,380							100,532	100,532			
00-1103435	NAPA	CA		09/01/2022		5,374,282							26,366	26,366			
00-1103436	WOODLAND	CA		08/01/2022		14,613,266							75,845	75,845			
00-1103446	SALT LAKE CITY	UT		10/27/2022		15,750,000							44,261	44,261			
00-1103449	CONCORD	NC		06/22/2022		16,590,352							76,487	76,487			
00-1103455	DRAPER	UT		10/21/2022		22,454,006							132,903	132,903			
00-1103461	CHANDLER	AZ		07/06/2022		14,250,000							19,457	19,457			
00-1103463	MODESTO	CA		07/01/2022		13,687,051							58,765	58,765			
00-1103475	CHULA VISTA	CA		08/01/2022		15,915,370							66,729	66,729			
00-1103478	SAN FRANCISCO	CA		09/01/2022		8,336,232							33,087	33,087			
00-1103479	SAN RAMON	CA		09/01/2022		7,845,866							32,720	32,720			
00-1103482	PINOLE	CA		08/01/2022		11,997,740							50,303	50,303			
00-1103483	ESCONDIDO	CA		08/01/2022		13,711,703							57,489	57,489			
00-1103485	FORT LAUDERDALE	FL		08/18/2022		35,000,000							2,352,228	2,352,228			
00-1103487	HOUSTON	TX		08/25/2022		5,683,407							24,677	24,677			
00-1103508	NORTH CHARLESTON	SC		03/13/2023		21,000,000							71,482	71,482			
00-1103512	RIO RANCHO	NM		02/28/2023		9,892,807							37,609	37,609			
00-1103516	CLINTON	UT		12/20/2022		8,399,636							29,118	29,118			
00-1103519	CLOSTER	NJ		01/31/2023		9,893,314							33,974	33,974			
00-1103543	SPANISH FORK	UT		06/02/2023		16,872,679							80,178	80,178			
00-1103565	WEST VALLEY CITY	UT		08/04/2023		8,652,922							100,923	100,923			
00-1103606	STERLING HEIGHTS	MI		11/01/2023		11,988,236							36,750	36,750			
00-1103614	COLUMBUS	OH		03/27/2024									16,939	16,939			
00-1103626	BOISE	ID		02/14/2024									55,310	55,310			
00-1103638	CARLSBAD	CA		04/24/2024									111,088	111,088			
00-1103646	ANN ARBOR	MI		07/16/2024									22,395	22,395			
00-1103659	MISSOURI CITY	TX		07/24/2024									17,210	17,210			
00-1103660	OLIVE BRANCH	MS		07/26/2024									9,963	9,963			
99-0000087	ATLANTA	GA		03/01/2021		16,113,231							447,641	447,641			
99-0000100	FREDERICKSBURG	TX		09/23/2022		11,927,089							(6,000)	(6,000)			
0299999. Mortgages with partial repayments						4,407,011,440							37,435,146	37,435,146			
00-1103614	COLUMBUS	OH		03/27/2024	07/18/2024								17,449,443	17,449,443			
00-1103628	ST CHARLES	IL		01/25/2024	09/18/2024								30,600,000	30,600,000			
00-1103633	STAFFORD	VA		07/26/2024	09/18/2024								26,000,000	26,000,000			
00-1103644	CHATTANOOGA	TN		06/28/2024	07/18/2024								28,000,000	28,000,000			

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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-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
00-1103648	KANSAS CITY	MO.....		07/16/2024	07/18/2024								 25,000,000	 25,000,000			
00-1103650	GREENSBORO	NC.....		06/20/2024	09/18/2024								 25,000,000	 25,000,000			
00-1103653	WHITE HAVEN	PA.....		06/21/2024	09/18/2024								 50,000,000	 50,000,000			
00-1103683	ST PAUL	MN.....		08/23/2024	09/17/2024								 5,000,000	 5,000,000			
0399999. Mortgages disposed													207,049,443	207,049,443			
0599999 - Totals						4,438,578,528							276,905,419	276,905,419			

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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.....	.....	(6,597) .....	.....	7,471,864	1.050
	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Blackstone .....	.....	06/03/2016	2.....	.....	25,216 .....	.....	2,650,486	0.150
	HPS Specialty Loan Fund V, L.P.	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021	2.....	.....	65,534 .....	.....	5,682,390	0.570
	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021	2.....	.....	43,588 .....	.....	2,556,692	0.500
	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX.....	Intermediate Capital .....	.....	06/08/2023	2.....	.....	305,867 .....	.....	9,012,148	0.390
	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Newstone Capital Partners .....	.....	06/02/2019	2.....	.....	13,204 .....	.....	2,626,985	1.170
	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP	Hackensack	NJ.....	Sound Point Capital .....	.....	07/17/2024	2.....	2,210,084 .....	.....	.....	2,574,788	0.450
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.....	Vista Equity Partners .....	.....	05/10/2017	2.....	.....	6,700 .....	.....	1,020,676	0.390
1799999	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,210,084	453,512		33,596,029	XXX
	Advent Global Technology II, L.P.	Grand Cayman	CYM.....	Advent International .....	.....	02/22/2022	3.....	.....	362,758 .....	.....	1,566,575	0.300
	Advent International GPE X, L.P.	Grand Cayman	CYM.....	Advent International .....	.....	09/26/2022	3.....	.....	577,417 .....	.....	5,856,252	0.130
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Brookfield Asset Management .....	.....	03/20/2020	3.....	.....	59,108 .....	.....	1,360,532	0.670
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM.....	Blackstone .....	.....	11/21/2022	3.....	.....	179,847 .....	.....	2,466,633	0.050
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Blackstone .....	.....	04/13/2020	3.....	.....	50,931 .....	.....	2,053,344	0.930
	Blue Owl GP Stakes III US Investors LP	New York	NY.....	Blue Owl .....	.....	09/30/2016	3.....	.....	255,119 .....	.....	4,633,392	0.140
	Blue Owl GP Stakes IV US Investors LP	New York	NY.....	Blue Owl .....	.....	06/11/2018	3.....	.....	148,254 .....	.....	4,205,335	0.070
	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM.....	EQT Group .....	.....	04/27/2023	3.....	.....	778,808 .....	.....	2,154,609	0.040
	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Brookfield Asset Management .....	.....	11/05/2019	3.....	.....	231,406 .....	.....	1,487,518	0.040
	Dawson Portfolio Finance 3 LP	Wilmington	DE.....	Dawson Partners .....	.....	10/30/2019	3.....	.....	14,624 .....	.....	683,402	0.310
	Dawson Portfolio Finance 4 LP	Wilmington	DE.....	Dawson Partners .....	.....	11/25/2020	3.....	.....	148,706 .....	.....	1,300,499	0.170
	Dawson Portfolio Finance 5 LP	Wilmington	DE.....	Dawson Partners .....	.....	02/25/2022	3.....	.....	316,861 .....	.....	3,812,776	0.160
	EETF Sidecar I, L.P.	New York	NY.....	EnCap Investments .....	.....	04/21/2021	3.....	.....	4,350 .....	.....	1,218,985	2.420
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	EnCap Investments .....	.....	04/21/2021	3.....	.....	32,525 .....	.....	878,439	4.470
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX.....	EnCap Investments .....	.....	04/21/2021	3.....	.....	105,375 .....	.....	2,339,404	0.550
	EQT Infrastructure V	Stockholm	SWE.....	EQT Group .....	.....	08/13/2021	3.....	.....	63,406 .....	.....	1,639,700	0.150
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA.....	Fidelity Evergreen .....	.....	07/19/2024	2.....	1,588,648	.....	.....	8,411,352	1.000
	Global Infrastructure Partners IV, L.P.	New York	NY.....	Global Infrastructure Partners .....	.....	10/23/2019	3.....	.....	100,137 .....	.....	2,322,012	0.050
	GTCR Fund XIII	New York	NY.....	GTCR .....	.....	09/07/2021	3.....	.....	207,500 .....	.....	664,362	0.030
	GTCR Strategic Growth Fund I, LP	Chicago	IL.....	GTCR .....	.....	09/29/2022	3.....	.....	17,850 .....	.....	2,105,600	0.160
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM.....	HIG Capital .....	.....	06/18/2021	3.....	.....	22,526 .....	.....	1,264,256	0.190
	HPS Strategic Investment Partners V, L.P.	New York	NY.....	HPS Investment Partners .....	.....	08/04/2022	2.....	.....	1,153,834 .....	.....	9,998,848	0.630
	ICG Europe Fund VIII SCSp	St Helier	LUX.....	Intermediate Capital .....	.....	09/24/2021	2.....	.....	249,697 .....	.....	3,642,123	0.090
	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Intermediate Capital .....	.....	04/09/2020	2.....	.....	186,120 .....	.....	2,199,343	0.600
	L Catterton IX Offshore, L.P.	Greenwich	CT.....	L Catterton .....	.....	05/22/2020	3.....	.....	3,204 .....	.....	164,704	0.020
	NB Specialty Finance Fund III, LP	Wilmington	DE.....	Neuberger Berman .....	.....	06/02/2023	3.....	.....	1,254,352 .....	.....	13,750,000	2.000
	Palms Co-Investment Partners, L.P.	Dover	DE.....	Clearlake Capital .....	.....	06/03/2022	3.....	.....	.....	.....	94,572	0.150
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH.....	Peppertree Capital Management .....	.....	03/24/2022	3.....	.....	250,000 .....	.....	2,375,000	1.700
	PPC III LP	Dover	DE.....	Pritzker Private Capital .....	.....	09/21/2021	3.....	.....	14,216 .....	.....	436,496	0.140
	Public Pension Capital, LLC	New York	NY.....	PPC Enterprises .....	.....	05/10/2022	3.....	.....	460,979 .....	.....	2,837,310	0.340
	RiverGlade Capital II, L.P.	Chicago	IL.....	RiverGlade Capital .....	.....	09/27/2023	3.....	.....	178,503 .....	.....	6,545,887	1.660
	TPG Healthcare Partners II, L.P.	Fort Worth	TX.....	TPG Capital .....	.....	08/17/2023	3.....	.....	105,788 .....	.....	1,526,887	0.060
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX.....	TPG Capital .....	.....	10/01/2019	3.....	.....	2,443 .....	.....	126,634	0.040
	TPG Partners IX, L.P.	Fort Worth	TX.....	TPG Capital .....	.....	09/27/2023	3.....	.....	878,256 .....	.....	5,110,070	0.070
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	TPG Capital .....	.....	10/01/2019	3.....	.....	4,022 .....	.....	70,845	0.010
	Veritas Capital Fund VII	New York	NY.....	Veritas Capital .....	.....	04/15/2020	3.....	.....	14,469 .....	.....	221,458	0.080
	Veritas Capital Fund VIII, L.P.	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2022	3.....	.....	32,343 .....	.....	2,615,606	0.080
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2021	3.....	.....	15,652 .....	.....	1,947,935	0.190
	Vista Equity Partners Fund VII, L.P.	Austin	TX.....	Vista Equity Partners .....	.....	01/24/2019	3.....	.....	66,177 .....	.....	509,010	0.020

STATEMENT AS OF SEPTEMBER 30, 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
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners		03/28/2023	3		(42,627)		3,679,774	0.030
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2	62,074			54,445	0.640
	Yukon Capital Partners (IC) Parallel V, L.P.	Minneapolis	MN	Yukon Partners		06/13/2024	2	121,651			2,453,412	0.400
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners		07/18/2017	2	15,255			835,361	1.250
	ZMC III, L.P.	New York	NV	ZMC		01/03/2020	3	1,684			45,562	0.220
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,588,648	8,706,048	113,666,259	XXX
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors		12/21/2018		692,010			3,483,600	0.850
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021		51,847			1,041,717	0.240
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners		10/30/2019		42,106			307,539	0.840
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners		11/28/2022		530,425			7,699,167	0.770
	Blue Owl Real Estate Fund VI	Dover	DE	Blue Owl		12/21/2022		1,452,587			19,589,114	0.680
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl		04/06/2021		387,444				0.490
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		05/24/2022		18,828			223,995	2.530
	BroadVail Fund IV Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		04/11/2024		1,072,901			8,927,099	5.000
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners		05/23/2022		348,881			940,305	2.550
	BroadVail Growth Equity Fund IV, L.P.	Dover	DE	Broadvail Capital Partners		04/11/2024		1,535,170			18,464,830	66.670
	Crow Holdings Development Opportunities Fund I, L.P.	Wilmington	DE	Crow Holdings Capital Partners		11/09/2021		1,236,368			3,635,310	2.400
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners		10/14/2020		878,917			1,291,985	1.060
	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE	Crow Holdings Capital Partners		05/01/2015		1,414			858,356	0.700
	Crow Holdings Realty Partners X, L.P.	Dover	DE	Crow Holdings Capital Partners		06/28/2022		710,376			7,139,613	0.320
	CSF III, LP	Dover	DE	CORE Spaces		06/16/2022		774,437			3,039,924	1.690
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021		211,253			1,184,059	1.400
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties		12/22/2022		727,532			17,692,726	2.400
	Divcollest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020		55,535			1,863,143	0.220
	Embrey Build-to-Rent Fund I, LP	Dover	DE	Embrey		02/18/2022		1,088,617			1,577,706	4.920
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021		13,750			2,139,537	1.610
	GEM Realty Fund VII, L.P.	Wilmington	DE	GEM Realty Capital		10/25/2021		713,250			6,375,726	2.510
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/12/2019		76,923			712,834	0.770
	Helios Infracore LLC	Washington	DC	Sol Systems LLC		12/22/2017		192,562			2,702,308	6.500
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital		04/22/2019		220,070			1,294,574	0.880
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Madison Realty Capital		08/26/2022		552,127			8,218,572	0.940
	PCCP Credit IX, LP	Dover	DE	PCCP		03/28/2017		1,791,005			5,806,795	1.400
	PCCP Credit X, LP	Dover	DE	PCCP		08/17/2021		2,074,349			8,218,183	1.530
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017		790,000			3,925,458	1.440
	Related Real Estate Fund III, LP	Dover	DE	Related Companies		08/27/2020		308,909			1,398,013	0.260
	US Government Building Fund, LLC	San Antonio	TX	Affinius Capital		03/01/2019		308,869				0.760
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016		31,790			5,891,721	1.140
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton		11/03/2017		15,472			50,153	0.540
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton		12/10/2020		63,572			342,150	0.430
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Waterton		12/21/2022		46,363			8,737,345	0.670
2199999. Joint Venture Interests - Real Estate - Unaffiliated									19,005,659		154,773,557	XXX
	Sugar Creek Housing Tax Credit Fund LLC CA 2023	Webster Groves	MO	Sugar Creek Realty LLC		12/15/2023			508,513			63.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									508,513			XXX
	Blue Owl Diversified Lending Insurance Fund LP	New York	NY	Blue Owl		12/20/2021	2	1,188,000			1,386,000	0.470
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									1,188,000		1,386,000	XXX
6099999. Total - Unaffiliated									3,798,732	29,861,732	303,421,845	XXX
6199999. Total - Affiliated												XXX
6299999 - Totals									3,798,732	29,861,732	303,421,845	XXX

STATEMENT AS OF SEPTEMBER 30, 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
.....	Ares Private Credit Solutions, L.P.	Wilmington	DE.....	Distribution	06/23/2017	09/24/2024	362,055	.....	.....	.....	.....	.....	.....	362,055	362,055	.....	.....	.....	.....
.....	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Distribution	06/03/2016	09/27/2024	48,297	.....	.....	.....	.....	.....	.....	48,297	48,297	.....	.....	.....	.....
.....	Guggenheim Private Debt Fund 2.0-1, LLC ..	Wilmington	DE.....	Distribution	06/03/2016	07/12/2024	137,979	.....	.....	.....	.....	.....	.....	137,979	137,979	.....	.....	.....	.....
.....	ICG SDP Fund 3B	Grand Duchy	LUX.....	Distribution	03/22/2018	07/30/2024	79,174	.....	.....	.....	.....	.....	.....	79,174	79,174	.....	.....	.....	.....
.....	ICG SDP Fund 4B	Grand Duchy	LUX.....	Distribution	03/31/2020	07/31/2024	247,881	.....	.....	.....	.....	.....	.....	247,881	247,881	.....	.....	.....	.....
.....	ICG Senior Debt Partners Fund 5	Grand Duchy	LUX.....	Distribution	06/08/2023	09/13/2024	305,867	.....	.....	.....	.....	.....	.....	305,867	305,867	.....	.....	.....	.....
.....	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Distribution	09/20/2016	07/08/2024	1,808	.....	.....	.....	.....	.....	.....	1,808	1,808	.....	.....	.....	.....
.....	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Distribution	06/02/2019	08/05/2024	883,132	.....	.....	.....	.....	.....	.....	883,132	883,132	.....	.....	.....	.....
.....	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM.....	Distribution	01/15/2021	09/27/2024	1,100,626	.....	.....	.....	.....	.....	.....	1,100,626	1,100,626	.....	.....	.....	.....
.....	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP	Hackensack	NJ.....	Distribution	07/17/2024	09/30/2024	411,770	.....	.....	.....	.....	.....	.....	411,770	411,770	.....	.....	.....	.....
.....	TCW Direct Lending VII LLC	Los Angeles	CA.....	Distribution	05/14/2018	08/22/2024	89,825	.....	.....	.....	.....	.....	.....	89,825	89,825	.....	.....	.....	.....
.....	TCW Direct Lending VIII LLC	New York	NY.....	Distribution	01/31/2022	08/12/2024	50,698	.....	.....	.....	.....	.....	.....	50,698	50,698	.....	.....	.....	.....
.....	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.....	Distribution	05/10/2017	07/31/2024	38,052	.....	.....	.....	.....	.....	.....	38,052	38,052	.....	.....	.....	.....
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,757,164	.....	.....	.....	.....	.....	.....	3,757,164	3,757,164	.....	.....	.....	.....
.....	Blackstone Capital Partners Asia II L.P. ...	Cayman Islands	CYM.....	Distribution	11/21/2022	09/09/2024	21,635	.....	.....	.....	.....	.....	.....	21,635	21,635	.....	.....	.....	.....
.....	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Distribution	04/13/2020	09/30/2024	77,728	.....	.....	.....	.....	.....	.....	77,728	77,728	.....	.....	.....	.....
.....	Blue Owl GP Finance Investors (US) LP	Dover	DE.....	Distribution	07/29/2022	09/30/2024	4,785,455	.....	.....	.....	.....	.....	.....	4,785,455	4,785,455	.....	.....	.....	.....
.....	Blue Owl GP Stakes III US Investors LP	New York	NY.....	Distribution	09/30/2016	08/28/2024	119,866	.....	.....	.....	.....	.....	.....	119,866	119,866	.....	.....	.....	.....
.....	Blue Owl GP Stakes IV US Investors LP	New York	NY.....	Distribution	06/11/2018	09/19/2024	9,217	.....	.....	.....	.....	.....	.....	9,217	9,217	.....	.....	.....	.....
.....	Dawson Portfolio Finance 3 LP	Wilmington	DE.....	Distribution	10/30/2019	09/30/2024	132,671	.....	.....	.....	.....	.....	.....	132,671	132,671	.....	.....	.....	.....
.....	Dawson Portfolio Finance 4 LP	Wilmington	DE.....	Distribution	11/25/2020	09/26/2024	232,285	.....	.....	.....	.....	.....	.....	232,285	232,285	.....	.....	.....	.....
.....	Dawson Portfolio Finance 5 LP	Wilmington	DE.....	Distribution	02/25/2022	09/27/2024	172,427	.....	.....	.....	.....	.....	.....	172,427	172,427	.....	.....	.....	.....
.....	EQT Infrastructure V	Stockholm	SWE.....	Distribution	08/13/2021	08/19/2024	163,565	.....	.....	.....	.....	.....	.....	163,565	163,565	.....	.....	.....	.....
.....	FP Solar Finance LP	New York	NY.....	Distribution	07/30/2020	09/11/2024	239,000	.....	.....	.....	.....	.....	.....	239,000	239,000	.....	.....	.....	.....
.....	Fundamental Partners III, L.P.	Wilmington	DE.....	Distribution	05/18/2017	09/20/2024	158,610	.....	.....	.....	.....	.....	.....	158,610	158,610	.....	.....	.....	.....
.....	Global Infrastructure Partners IV, L.P.	New York	NY.....	Distribution	10/23/2019	08/08/2024	18,145	.....	.....	.....	.....	.....	.....	18,145	18,145	.....	.....	.....	.....
.....	KH Aggregator LP	Wilmington	DE.....	Distribution	11/25/2020	09/25/2024	47,111	.....	.....	.....	.....	.....	.....	47,111	47,111	.....	.....	.....	.....
.....	L Catterton IX Offshore, L.P.	Greenwich	CT.....	Distribution	05/22/2020	08/06/2024	21,434	.....	.....	.....	.....	.....	.....	21,434	21,434	.....	.....	.....	.....
.....	PPC III LP	Dover	DE.....	Distribution	09/21/2021	08/07/2024	2,127	.....	.....	.....	.....	.....	.....	2,127	2,127	.....	.....	.....	.....
.....	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX.....	Distribution	10/01/2019	09/26/2024	1,919	.....	.....	.....	.....	.....	.....	1,919	1,919	.....	.....	.....	.....
.....	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	Distribution	10/01/2019	09/27/2024	286	.....	.....	.....	.....	.....	.....	286	286	.....	.....	.....	.....
.....	ZMC III, L.P.	New York	NY.....	Distribution	01/03/2020	07/05/2024	45,799	.....	.....	.....	.....	.....	.....	45,799	45,799	.....	.....	.....	.....
1999999. Joint Venture Interests - Common Stock - Unaffiliated							6,249,280	.....	.....	.....	.....	.....	.....	6,249,280	6,249,280	.....	.....	.....	.....
.....	Bell Institutional Fund VII, LLC	Dover	DE.....	Distribution	10/30/2019	07/30/2024	31,071	.....	.....	.....	.....	.....	.....	31,071	31,071	.....	.....	.....	.....
.....	Bell Value-Add Fund VIII, L.P.	Dover	DE.....	Distribution	11/28/2022	07/30/2024	12,442	.....	.....	.....	.....	.....	.....	12,442	12,442	.....	.....	.....	.....
.....	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE.....	Distribution	04/06/2021	09/30/2024	243,189	.....	.....	.....	.....	.....	.....	243,189	243,189	.....	.....	.....	.....
.....	Crow Holdings Realty Partners IX LP	Dover	DE.....	Distribution	10/14/2020	09/30/2024	296,412	.....	.....	.....	.....	.....	.....	296,412	296,412	.....	.....	.....	.....
.....	Crow Holdings Realty Partners VII, L.P.	Wilmington	DE.....	Distribution	05/01/2015	09/26/2024	18,082	.....	.....	.....	.....	.....	.....	18,082	18,082	.....	.....	.....	.....
.....	Dermody Properties Industrial Fund IV, L.P.	Dover	DE.....	Distribution	12/22/2022	08/15/2024	64,321	.....	.....	.....	.....	.....	.....	64,321	64,321	.....	.....	.....	.....
.....	FrontRange Co-GP Property Fund, LP	Dover	DE.....	Distribution	04/30/2021	07/31/2024	15,645	.....	.....	.....	.....	.....	.....	15,645	15,645	.....	.....	.....	.....
.....	GEM Realty Fund VI, L.P.	Wilmington	DE.....	Distribution	04/15/2016	09/27/2024	4,371	.....	.....	.....	.....	.....	.....	4,371	4,371	.....	.....	.....	.....
.....	HSREP VI Co-Investment 3, L.P.	Dover	DE.....	Distribution	05/02/2018	09/13/2024	50,577	.....	.....	.....	.....	.....	.....	50,577	50,577	.....	.....	.....	.....
.....	Madison Realty Capital Debt Fund VI LP	Dover	DE.....	Distribution	08/26/2022	08/29/2024	436,005	.....	.....	.....	.....	.....	.....	436,005	436,005	.....	.....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
.....	PCCP Credit IX, LP	Dover	DE.....	Distribution	03/28/2017 ...	09/24/2024 ...	1,791,005 .....	.....	.....	.....	.....	.....	.....	1,791,005	1,791,005 .....	.....	.....	.....	.....
.....	PCCP Credit X, LP	Dover	DE.....	Distribution	08/17/2021 ...	09/27/2024 ...	2,958,136 .....	.....	.....	.....	.....	.....	.....	2,958,136	2,958,136 .....	.....	.....	.....	.....
.....	PCCP Equity IX, LP	Dover	DE.....	Distribution	03/31/2017 ...	09/30/2024 ...	216,667 .....	.....	.....	.....	.....	.....	.....	216,667	216,667 .....	.....	.....	.....	.....
.....	Related Real Estate Fund III, LP	Dover	DE.....	Distribution	08/27/2020 ...	09/25/2024 ...	37,631 .....	.....	.....	.....	.....	.....	.....	37,631	37,631 .....	.....	.....	.....	.....
.....	US Regional Logistics Program II, L.P.	Dover	DE.....	Distribution	01/12/2018 ...	07/15/2024 ...	920,000 .....	.....	.....	.....	.....	.....	.....	920,000	920,000 .....	.....	.....	.....	.....
.....	US Regional Logistics Program III, L.P.	Dover	DE.....	Distribution	01/27/2021 ...	09/27/2024 ...	2,498,482 .....	.....	.....	.....	.....	.....	.....	2,498,482	2,498,482 .....	.....	.....	.....	.....
.....	Walton Street Real Estate Fund VIII, L.P. ..	Wilmington	DE.....	Distribution	05/18/2016 ...	03/07/2024 ...	1 .....	.....	.....	.....	.....	.....	.....	1	1 .....	.....	.....	.....	.....
.....	Waterton Residential Property Venture XIII, L.P.	Dover	DE.....	Distribution	11/03/2017 ...	07/31/2024 ...	16,742 .....	.....	.....	.....	.....	.....	.....	16,742	16,742 .....	.....	.....	.....	.....
2199999	Joint Venture Interests - Real Estate - Unaffiliated						9,610,779 .....	.....	.....	.....	.....	.....	.....	9,610,779	9,610,779 .....	.....	.....	.....	.....
.....	NLAIC REO Holdings, LLC	Columbus	OH.....	Distribution	12/14/2023 ...	09/30/2024 ...	(1,137,631)	1,022,426 .....	.....	.....	.....	1,022,426 .....	.....	426,464	426,464 .....	.....	.....	.....	789,093
2299999	Joint Venture Interests - Real Estate - Affiliated						(1,137,631)	1,022,426 .....	.....	.....	.....	1,022,426 .....	.....	426,464	426,464 .....	.....	.....	.....	789,093
.....	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE.....	Distribution	11/16/2021 ...	08/29/2024 ...	183,578 .....	.....	.....	.....	.....	.....	.....	183,578	183,578 .....	.....	.....	.....	.....
.....	BlackRock DLF IX 2020-1 CLO, LLC	New York	CA.....	Distribution	12/31/2020 ...	07/17/2024 ...	71,545 .....	.....	.....	.....	.....	.....	.....	71,545	71,545 .....	.....	.....	.....	.....
4699999	Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated						255,123 .....	.....	.....	.....	.....	.....	.....	255,123	255,123 .....	.....	.....	.....	.....
6099999	Total - Unaffiliated						19,872,346 .....	.....	.....	.....	.....	.....	.....	19,872,346	19,872,346 .....	.....	.....	.....	.....
6199999	Total - Affiliated						(1,137,631)	1,022,426 .....	.....	.....	.....	1,022,426 .....	.....	426,464	426,464 .....	.....	.....	.....	789,093
6299999	Totals						18,734,715	1,022,426 .....	.....	.....	.....	1,022,426 .....	.....	20,298,810	20,298,810 .....	.....	.....	.....	789,093

STATEMENT AS OF SEPTEMBER 30, 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
912810-UC-0	U S Treasury Bonds 4.250% 08/15/54 .....	.....	.....09/11/2024	Various .....	.....	26,913,594	26,000,000	51,970	1.A
912810-UD-8	U S Treasury Bonds 4.125% 08/15/44 .....	.....	.....09/11/2024	Wells Fargo Securities LLC .....	.....	5,050,195	5,000,000	19,056	1.A
91282C-LB-5	US Treasury Bonds 4.375% 07/31/26 .....	.....	.....08/14/2024	BMO Chicago Branch .....	.....	6,048,516	6,000,000	14,980	1.A
91282C-LC-3	US Treasury Bond 4.000% 07/31/29 .....	.....	.....08/14/2024	BMO Chicago Branch .....	.....	15,225,586	15,000,000	34,239	1.A
91282C-LF-6	US Treasury Bond 3.875% 08/15/34 .....	.....	.....09/11/2024	Various .....	.....	46,128,555	45,500,000	127,517	1.A
91282C-LH-2	US Treasury Bonds 3.750% 08/31/26 .....	.....	.....09/11/2024	Wells Fargo Securities LLC .....	.....	15,027,539	15,000,000	27,970	1.A
0109999999. Subtotal - Bonds - U.S. Governments						114,393,985	112,500,000	275,732	XXX
715638-EC-2	Republic of Peru Sr Nt 5.875% 08/08/54	D.....	08/02/2024	Various .....	.....	8,010,360	8,000,000 .....	.....	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						8,010,360	8,000,000	.....	XXX
574205-JE-1	Maryland Eco Dev Corp Rev Bond 5.268% 11/30/36 .....	.....	.....08/16/2024	Wells Fargo Securities LLC .....	.....	1,470,000	1,470,000 .....	.....	1.G FE
574205-JF-8	Maryland Eco Dev Corp Rev Bond 5.318% 11/30/37 .....	.....	.....08/16/2024	Wells Fargo Securities LLC .....	.....	1,630,000	1,630,000 .....	.....	1.G FE
574205-JG-6	Maryland Eco Dev Corp Rev Bond 5.368% 11/30/38 .....	.....	.....08/16/2024	Wells Fargo Securities LLC .....	.....	1,585,000	1,585,000 .....	.....	1.G FE
574205-JJ-0	Maryland Eco Dev Corp Rev Bond 5.433% 05/31/56 .....	.....	.....08/16/2024	Wells Fargo Securities LLC .....	.....	5,000,000	5,000,000 .....	.....	1.G FE
650036-JM-7	New York St Urban Dev Corp Rev TxbI-St PERS Inc Tax Gen Ser B 3.900% 03/15/33 .....	.....	.....09/26/2024	Tax Free Exchange .....	.....	1,063,505	1,065,000	1,269	1.B FE
650036-JX-5	New York St Urban Dev Corp Rev TxbI-St PERS Inc Tax Gen Ser B 3.900% 03/15/33 .....	.....	.....09/26/2024	Tax Free Exchange .....	.....	4,483,696	4,490,000	5,351	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,232,201	15,240,000	6,620	XXX
000000-Q0-0	Fundamental Solar Finance LP Subordinated Note 10.500% 12/31/28 .....	.....	.....07/01/2024	Direct .....	.....	10,000	10,000 .....	.....	4.C PL
00253C-HS-9	Ames Mtg Tr RMBS Ser 2002-1 CI M1 7.472% 06/25/32 .....	.....	.....08/01/2024	Interest Capitalization .....	.....	745	745 .....	.....	1.A FM
023618-AD-9	Ameren Transmission Company of Sr Nt 5.170% 09/01/39 .....	.....	.....08/30/2024	PNC Capital Markets LLC .....	.....	4,500,000	4,500,000 .....	.....	1.F Z
023618-AE-7	Ameren Transmission Company of Sr Nt 5.420% 09/01/53 .....	.....	.....08/30/2024	PNC Capital Markets LLC .....	.....	6,000,000	6,000,000 .....	.....	1.F Z
06763H-AL-0	Babson CLO Ltd CLO Ser 2022-4A CI A1R 6.642% 10/20/37 .....	.....	.....09/27/2024	Bank of America BISD Dealer .....	.....	2,050,000	2,050,000 .....	.....	1.A Z
06763H-AQ-9	Babson CLO Ltd CLO Ser 2022-4A CI BR 6.982% 10/20/37 .....	.....	.....09/27/2024	Bank of America BISD Dealer .....	.....	1,000,000	1,000,000 .....	.....	1.C Z
09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX CI A-1 6.794% 07/21/30 .....	.....	.....07/19/2024	Blackrock Funds .....	.....	574,219	574,219 .....	.....	1.A FE
09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37 .....	.....	.....09/04/2024	MFG Securities Inc .....	.....	20,000,000	20,000,000 .....	.....	2.B PL
09609Q-AA-6	Blueberry Park CLO CLO Ser 2024-1A CI A 6.632% 10/20/37 .....	.....	.....07/26/2024	Citigroup .....	.....	11,500,000	11,500,000 .....	.....	1.A FE
09609Q-AC-2	Blueberry Park CLO CLO Ser 24-1A CI B 1.650% 10/20/37 .....	.....	.....07/26/2024	Citigroup .....	.....	5,750,000	5,750,000 .....	.....	1.C FE
099724-AQ-9	Borg Warner Automotive Sr Nt 5.400% 08/15/34 .....	.....	.....08/08/2024	Various .....	.....	11,275,671	11,340,000 .....	.....	2.A FE
120568-BD-1	Bunge Limited Finance Corp Sr Nt 4.100% 01/07/28 .....	.....	.....09/10/2024	SMBC Nikko Securities America .....	.....	4,998,250	5,000,000 .....	.....	2.A FE
12116L-AE-9	Buford Capital GLBL Fin Sr Nt 9.250% 07/01/31 .....	.....	.....09/16/2024	Jefferies & Company Inc .....	.....	427,000	400,000	7,811	3.B FE
14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A CI A2 5.580% 07/20/32 .....	.....	.....07/19/2024	Various .....	.....	5,748,804	5,750,000 .....	.....	1.A FE
16144Q-AC-9	Chase Auto Owner Trust ABS Ser 24-5A CI A3 4.180% 08/27/29 .....	.....	.....09/13/2024	JP Morgan Securities LLC .....	.....	1,299,863	1,300,000 .....	.....	1.A FE
174610-BH-7	Citizens Financial Group Sr Nt 5.718% 07/23/32 .....	.....	.....07/18/2024	Morgan Stanley & Co LLC .....	.....	25,000,000	25,000,000 .....	.....	2.A FE
186858-AZ-5	Cliffwater Corporate Lending F Sr Nt 6.320% 08/15/29 .....	.....	.....08/15/2024	MFG Securities Inc .....	.....	10,000,000	10,000,000 .....	.....	1.C PL
235825-AH-9	DANA Inc Sr Nt 4.250% 09/01/30 .....	.....	.....09/20/2024	SMBC Nikko Securities America .....	.....	2,484,105	2,747,000	6,151	3.C FE
245828-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34 .....	.....	.....08/15/2024	Carlyle Group Capital Markets .....	.....	2,608,696	2,608,696 .....	.....	2.B PL
26252W-BE-8	Dryden Senior Loan Fund CLO Ser 2019-76A CI A1R2 6.671% 10/15/37 .....	.....	.....08/15/2024	JP Morgan Securities LLC .....	.....	21,375,000	21,375,000 .....	.....	1.A FE
26252W-BG-3	Dryden Senior Loan Fund CLO Ser 2019-76A CI A2R2 6.801% 10/15/37 .....	.....	.....08/15/2024	JP Morgan Securities LLC .....	.....	2,325,000	2,325,000 .....	.....	1.A FE
26252W-BJ-7	Dryden Senior Loan Fund CLO Ser 2019-76A CI BR2 7.051% 10/15/37 .....	.....	.....08/15/2024	JP Morgan Securities LLC .....	.....	4,500,000	4,500,000 .....	.....	1.C FE
26252W-BL-2	Dryden Senior Loan Fund CLO Ser 2019-76A CI GR2 7.286% 10/15/37 .....	.....	.....08/15/2024	JP Morgan Securities LLC .....	.....	1,700,000	1,700,000 .....	.....	1.F FE
27616#-AK-1	Easterly Government Properties Sr Nt 6.560% 08/14/33 .....	.....	.....08/14/2024	Citigroup .....	.....	4,000,000	4,000,000 .....	.....	2.B FE
29082K-AA-3	Embecka Corp. 1st Lien 5.000% 02/15/30 .....	.....	.....09/09/2024	Barclays Capital Inc .....	.....	382,500	425,000	1,476	4.A FE
29261A-AE-0	Encompass Health Corp Sr Nt 4.625% 04/01/31 .....	.....	.....09/09/2024	JP Morgan Securities LLC .....	.....	806,768	847,000	17,302	4.A FE
29365T-AP-9	Entergy Texas Inc 1st Lien 5.550% 09/15/54 .....	.....	.....08/12/2024	Various .....	.....	4,969,498	5,000,000 .....	.....	1.G FE
29375Q-AB-4	Enterprise Fleet Financing ABS Ser 24-3 CI A2 5.310% 04/20/27 .....	.....	.....07/16/2024	Bank of America BISD Dealer .....	.....	399,945	400,000 .....	.....	1.A FE
30165B-AE-3	Exeter Automobile Rec Tr ABS Ser 2024-5A CI B 4.980% 04/16/29 .....	.....	.....09/24/2024	Barclays Capital Inc .....	.....	999,967	1,000,000 .....	.....	1.A FE
30338D-AA-9	FS Trust RMBS Ser 2024-HULA CI A 6.655% 08/15/39 .....	.....	.....08/06/2024	JP Morgan Securities LLC .....	.....	14,962,500	15,000,000 .....	.....	1.A FE
31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A CI A 5.440% 08/15/36 .....	.....	.....08/07/2024	Capital One Securities, Inc .....	.....	32,398,843	32,400,000 .....	.....	1.A FE
31616F-AA*-8	Fidelity Evergreen Private Cre Nt 9.104% 07/19/36 .....	.....	.....09/03/2024	Direct .....	.....	1,883,608	1,883,608 .....	.....	2.B Z

STATEMENT AS OF SEPTEMBER 30, 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
31616F--AB-6	Fidelity Evergreen Private Cre Nt Ser A 9.104% 07/19/36		09/03/2024	Direct		2,882,337	2,882,337		3.B Z
36080@--AA-3	Fundamental Solar Finance LP Sr Secured Note 7.000% 12/31/28		07/01/2024	Direct		207,000	207,000		2.B PL
36080@--AB-1	Fundamental Solar Finance LP Sr Unsecured Note 9.000% 12/31/28		07/01/2024	Direct		22,000	22,000		3.C PL
37940X--AR-3	Global Payments Inc Sr Nt 5.950% 08/15/52		09/11/2024	JP Morgan Securities LLC		1,094,073	1,047,000	4,672	2.C FE
38175@--AK-3	Golub Capital Partners Private Sr Nt 6.650% 07/02/31		07/02/2024	Goldman Sachs & Company		10,300,000	10,300,000		2.A PL
38869A--AE-7	Graphic Packaging Intern Sr Nt 6.375% 07/15/32		09/16/2024	Goldman Sachs & Company		1,140,912	1,105,000	24,284	3.B FE
404119--CT-4	HCA Inc Sr Nt 5.450% 04/01/31		08/07/2024	Wells Fargo Securities LLC		5,093,200	5,000,000	127,924	2.C FE
404121--AL-9	HCA INC Sr Nt 5.950% 09/15/54		08/07/2024	Various		15,000,650	15,000,000		2.C FE
42824C--BV-0	HP ENTERPRISE CO Sr Nt 5.000% 10/15/34		09/12/2024	Mizuho Securities USA Inc		14,861,700	15,000,000		2.B FE
42824C--BW-8	HP ENTERPRISE CO Sr Nt 5.600% 10/15/54		09/12/2024	Various		24,535,037	25,000,000		2.B FE
461070--AV-6	Interstate Power & Light Sr Nt 4.950% 09/30/34		09/04/2024	Goldman Sachs & Company		2,993,760	3,000,000		2.A FE
461070--AW-4	Interstate Power & Light Sr Nt 5.450% 09/30/54		09/04/2024	Goldman Sachs & Company		271,943	273,000		2.A FE
50245X--AA-5	LV 2024-SHOW A CMBS Ser 24-SHOW CI A 0.000% 10/10/29		09/27/2024	Goldman Sachs & Company		34,999,990	35,000,000	87,174	1.A Z
513272--AD-6	Lamb Weston HLD Sr Unsecured Nt 4.125% 01/31/30		07/30/2024	Wells Fargo Securities LLC		2,845,570	3,127,000		3.C FE
513272--AE-4	Lamb Weston HLD Sr Nt 4.375% 01/31/32		07/25/2024	Stifel Nicolaus & Co Inc		332,475	372,000	7,957	3.C FE
52109X--AA-6	LBA Trust CMBS Ser 2024-7IND CI A 6.404% 10/15/41		09/20/2024	JP Morgan Securities LLC		14,364,000	14,400,000		1.A FE
52609Y--AB-7	Lendbuzz Securitization Trust ABS Ser 2024-3A CI A2 4.970% 10/15/30		09/25/2024	Various		5,012,715	5,000,000	4,473	1.C FE
552953--OK-5	MGM Mirage Sr Nt 6.125% 09/15/29		09/12/2024	Bank of America Bisd Dealer		2,130,864	2,120,000		3.C FE
620076--BE-8	Motorola Solutions Inc Sr Nt 5.500% 09/01/44		08/28/2024	Bank of America Bisd Dealer		8,848,305	8,680,000	236,048	2.B FE
628312--AE-0	Mutual of Omaha Ins Co Sub Nt 6.144% 01/16/64		08/07/2024	Barclays Capital Inc		10,159,500	10,000,000	37,547	1.G FE
62919U--AB-9	NMEF Funding LLC ABS Ser 2024-A CI A2 5.150% 12/15/31		08/20/2024	Truist Financial		2,499,729	2,500,000		1.A FE
62934#--AA-5	NLC Loan Funding LLC (Blacksto Sr Nt 6.747% 08/21/26		08/12/2024	Direct		45,000,000	45,000,000		1.F Z
62934#--AB-3	NLC Loan Funding LLC (Blacksto Sr Nt 7.086% 09/18/26		09/11/2024	Direct		25,000,000	25,000,000		1.F Z
62979*--AU-1	NSA OP, LTD Sr Nt 5.550% 09/05/31		09/05/2024	Bank of America Bisd Dealer		10,000,000	10,000,000		2.A FE
66550#--AE-1	Northern New England Energy Co Sr Nt 5.770% 07/24/34		07/23/2024	Nat'l Bank of Canada Financial		30,000,000	30,000,000		1.G FE
69352P--AT-0	PPL Capital Funding Inc Sr Nt 5.250% 09/01/34		08/06/2024	Wells Fargo Securities LLC		5,596,088	5,625,000		2.A FE
69392B--AB-2	PEAC Solutions Receivables LLC ABS Ser 2024-2A CI A2 4.740% 04/20/27		09/24/2024	Wells Fargo Securities LLC		1,999,791	2,000,000		1.A FE
69392B--AC-0	PEAC Solutions Receivables LLC ABS Ser 2024-2A CI A3 4.650% 10/20/31		09/24/2024	Wells Fargo Securities LLC		999,781	1,000,000		1.A FE
70163@--AA-2	Parliament Funding III LLC Nt 8.829% 12/01/33		09/17/2024	Direct		2,621,520	2,621,520		2.B FE
71376L--AF-7	Performance Food Group Sr Nt 6.125% 09/15/32		09/04/2024	Wells Fargo Securities LLC		1,414,000	1,414,000		4.A FE
72284K--AB-7	Pine Street Trust III Sr Nt 6.223% 05/15/54		08/13/2024	Jefferies & Company Inc		8,051,229	7,675,000	83,583	2.A FE
74113S--AC-1	Prestige Auto Receivables Trus ABS Ser 2024-2A CI B 4.560% 02/15/29		09/10/2024	JP Morgan Securities LLC		1,249,782	1,250,000		1.C FE
744516--J*-7	NC Public Service Company Sr Nt 5.650% 07/15/34		07/02/2024	Us Bancorp Investments Inc		25,000,000	25,000,000		2.A Z
744516--JB-5	NC Public Service Company Sr Nt 6.040% 07/15/54		07/02/2024	Us Bancorp Investments Inc		3,600,000	3,600,000		2.A Z
74745*-AA-3	QTS Irving DC3 LLC Sr Sec Nt 5.960% 07/09/29		07/10/2024	SMBC Nikko Securities America		25,000,000	25,000,000		1.F PL
75525H--AA-8	Reach Financial, LLC ABS Ser 2024-2A CL A 5.880% 07/15/31		07/22/2024	Capital One Securities, Inc		1,349,930	1,350,000		1.C FE
79588T--AC-4	Sammons Financial Group Sr Nt 4.450% 05/12/27		09/24/2024	Barclays Capital Inc		11,911,920	12,000,000	197,283	2.A FE
79588T--AF-7	Sammons Financial Group Sr Nt 6.875% 04/15/34		08/01/2024	Wells Fargo Securities LLC		6,228,341	5,950,000	140,899	2.A FE
83549S--AS-1	Sonoco Products Co Sr Nt 5.070% 09/01/34		09/17/2024	Morgan Stanley & Co LLC		8,973,371	9,022,000		2.B FE
86156*-AB-7	Stolthaven Houston Inc Sr Sec Nt 5.880% 07/17/31		07/17/2024	BNP Paribas Securities Corp		9,000,000	9,000,000		2.B PL
86156*-AC-5	Stolthaven Houston Inc Sr Sec Nt 5.980% 07/17/34		07/17/2024	BNP Paribas Securities Corp		15,000,000	15,000,000		2.B PL
87612G--AD-3	Targa Resources Corp Sr Nt 6.500% 02/15/53		08/06/2024	Various		16,096,600	15,000,000	465,833	2.B FE
87612G--AK-7	Targa Resources Corp Sr Nt 5.500% 02/15/35		08/06/2024	Citigroup		4,997,150	5,000,000		2.B FE
88430T--AQ-4	Putnam Advisory CLO Ser 2021-1A CI AR 6.581% 10/15/34		08/30/2024	Morgan Stanley & Co LLC		14,890,000	14,890,000		1.A FE
88430T--AS-0	Putnam Advisory CLO Ser 2021-1A CI B1R 7.051% 10/15/34		08/30/2024	Morgan Stanley & Co LLC		4,750,000	4,750,000		1.C FE
88430T--AU-5	Putnam Advisory CLO Ser 2021-1A CI CR 7.351% 10/15/35		08/30/2024	Morgan Stanley & Co LLC		3,000,000	3,000,000		1.F FE
90932W--AA-1	United Airlines Sec Nt 5.450% 08/15/38		07/22/2024	Goldman Sachs & Company		14,583,000	14,583,000		1.D FE
90932W--AB-9	United Airlines Sec Nt 5.875% 02/15/37		07/22/2024	Goldman Sachs & Company		5,000,000	5,000,000		1.G FE

STATEMENT AS OF SEPTEMBER 30, 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
928870-AC-1	Volvo Financial Equipment LLC ABS Ser 24-1A CI A3 4.290% 10/16/28		09/10/2024	Mizuho Securities USA Inc		1,549,747	1,550,000		1.A FE
949575-AA-2	Wellington Management CLO CLO Ser 24-3A CI A1 6.639% 07/18/37		07/15/2024	JP Morgan Securities LLC		28,750,000	28,750,000		1.A FE
949575-AC-8	Wellington Managment CLO CLO Ser 23-3A CI B 6.932% 07/18/37		07/15/2024	JP Morgan Securities LLC		9,300,000	9,300,000		1.C FE
97415A-AB-8	Wingspire Equip. Finance LLC ABS Ser 2024-1A CI A2 4.990% 09/20/32		08/20/2024	Wells Fargo Securities LLC		1,999,776	2,000,000		1.A FE
976656-CT-3	Wisconsin Electric Power Co Sr Nt 5.050% 10/01/54		09/09/2024	Citigroup		6,961,150	7,000,000		1.F FE
98478*-BD-8	Yankee Gas Services Co 1st Mtge 5.740% 07/15/34		07/15/2024	Mizuho Securities USA Inc		2,000,000	2,000,000		1.F
988462-AA-5	Yukon IV Sr Nt 6.000% 12/31/31		07/10/2024	Direct		80,064	80,064		1.G PL
000000-00-0	Yukon V Sr Nt 8.000% 12/22/32		07/10/2024	Direct		283,852	283,852		1.G PL
063680-H7-2	Bank of Montreal Sub Nt Fix to Float 3.088% 01/10/37		08/21/2024	Goldman Sachs & Company		6,838,430	7,965,000	28,695	2.A FE
000000-00-0	Saudi Arabian Oil Company Sr Nt 4.375% 04/16/49	D	09/18/2024	Direct		3,982,500	4,500,000		1.E FE
000000-00-0	Saudi Electricity Sukuk Progra Sr Nt 5.684% 04/11/53	D	09/18/2024	Direct		3,970,483	3,840,000	96,401	1.E FE
00973R-AP-8	Aker BP ASA Sr Nt 5.800% 10/01/54	D	09/24/2024	Various		19,973,121	20,000,000		2.B FE
02364W-AW-5	America Movil SAB de CV Sr Nt 6.125% 03/30/40	D	09/16/2024	Direct		3,948,040	3,560,000	101,151	2.A FE
06738E-BP-9	Barclays Plc Sub Nt 3.564% 09/23/35	D	09/17/2024	Barclays Capital Inc		10,014,790	10,978,000	190,194	2.A FE
60284M-AB-8	Minera Mexico SA de CV Sr Nt 4.500% 01/26/50	D	09/27/2024	Direct		5,444,800	6,640,000	53,120	2.A FE
65557F-AH-9	Nordea Bank AB Sub Nt Fix to Float 4.625% 09/13/33	D	09/30/2024	Barclays Capital Inc		4,921,650	5,000,000		1.G FE
902613-BM-9	UBS Group AG Sr Nt 5.379% 09/06/45	D	09/03/2024	UBS Financial Services Inc		3,000,000	3,000,000		1.G FE
AS0278-34-9	Kazmunaygas National Co Sr Nt 6.375% 10/24/48	D	09/30/2024	Direct		2,907,158	2,925,000	81,839	2.B FE
F8568E-AJ-8	Sonepar Sr Nt 5.730% 07/24/34	D	07/24/2024	Direct		2,000,000	2,000,000		1.G Z
G7738E-AF-2	Sonic Healthcare Limited Sr Nt 3.930% 08/15/31	B	08/29/2024	Commonwealth Australia Sec LLC		23,261,700	23,261,700		2.A Z
G7738E-AH-8	Sonic Healthcare Limited Sr Nt 4.110% 08/15/34	B	08/29/2024	Commonwealth Australia Sec LLC		6,092,350	6,092,350		2.A Z
G8403#-AB-1	Stagecoach Group Ltd Sr Nt 5.930% 09/27/32	B	09/25/2024	Direct		50,631,200	50,631,200		2.C Z
L0175#-AF-9	Alpha Trains Finance SA Sec Nt 4.350% 07/16/34	B	07/12/2024	Credit Agricole USA was Calyon		21,814,000	21,814,000		2.B Z
N7334#-BC-6	Wereldhave NV Sr Nt 5.040% 08/28/31	B	08/28/2024	ING Financial Markets LLC		30,024,000	30,024,000		2.B Z
N9062#-AD-9	VTI BV Sr Nt 5.510% 09/18/31	D	09/16/2024	Santander US Capital Markets		40,000,000	40,000,000		2.C Z
PPGMBL-KC-7	Valley Healthcare Secured Nt Blackrock 4.308% 08/13/34	B	08/12/2024	Direct		21,417,753	21,417,753		2.A Z
PPGNBK-HK-3	Valley Healthcare Secured Nt Blackrock 4.447% 08/13/36	B	08/12/2024	Direct		7,398,549	7,398,549		2.A Z
Q0305#-AE-0	Ambient Bidco Pty Ltd Sec Nt 5.710% 09/05/34	D	09/05/2024	Mizuho Securities USA Inc		17,434,000	17,434,000		2.B Z
Q0305#-AF-7	Ambient Bidco Pty Ltd Sec Nt 5.810% 09/05/36	D	09/05/2024	Mizuho Securities USA Inc		15,566,000	15,566,000		2.B Z
Q3975#-AA-5	GIP Sharon Finco Pty Ltd Sr Nt 6.640% 09/30/46	D	07/23/2024	MFG Securities Inc		45,000,000	45,000,000		2.B PL
W3569#-AB-8	Nordiqs Sr Sec Nt 4.660% 10/03/39	B	08/27/2024	CIBC World Markets Corp		20,104,068	20,104,068		2.A PL
W3569#-AC-6	Nordiqs Sr Sec Nt 5.520% 10/03/34	B	08/27/2024	CIBC World Markets Corp		19,981,644	19,981,644		2.A PL
W3569#-AD-4	Nordiqs Sr Sec Nt 5.630% 10/03/39	B	08/27/2024	CIBC World Markets Corp		12,619,985	12,619,985		2.A PL
YV8740-81-8	Comision Fed De Electric Sr Nt 6.450% 01/24/35	D	09/17/2024	HSBC Securities USA Inc		3,985,560	4,000,000		2.C FE
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,120,095,615	1,122,869,290	2,097,579	XXX
000000-00-0	HAH Group Holding Term Ln B Nt 1 9.845% 10/29/27		09/24/2024	Tax Free Exchange		2,865,991	2,965,079		4.A Z
000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 3 10.655% 08/05/28		07/30/2024	Direct		120,285	120,285		4.C YE
000000-00-0	Great Kitchens Food Co Term Ln 4.905% 05/31/29		07/17/2024	Direct		3,366,328	3,435,028		3.A Z
000000-00-0	Great Kitchens Food Co Revolver 10.857% 05/31/29		07/17/2024	Direct		44,294	45,198		3.A Z
000000-00-0	Sabrosura Term Ln Nt 1 10.121% 08/22/29		09/20/2024	Direct		7,150,313	7,259,201		4.B Z
000000-00-0	Risepoint LLC Term Ln Nt 1 11.752% 07/31/30		07/31/2024	Guggenheim Securities LLC		4,850,000	5,000,000		4.A Z
000000-00-0	Nth Degree Purchaser Inc Term Ln Nt 1 10.189% 09/10/30		09/10/2024	Direct		551,155	565,977		4.B Z
000000-00-0	Trystar (Salient Technologies) Term Ln Nt 1 11.439% 09/10/30		09/10/2024	Guggenheim Securities LLC		550,581	558,140		4.A Z
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 1 10.604% 01/29/31		09/26/2024	Guggenheim Securities LLC		104,782	104,782		4.A Z
000000-00-0	TryStar LLC Term Ln Nt 1 9.741% 08/02/31		08/06/2024	Guggenheim Securities LLC		1,376,395	1,395,349		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 1 10.345% 08/21/31		09/30/2024	Guggenheim Securities LLC		4,328	4,328		4.A Z
000000-00-0	USIC Holdings Inc Term Ln Nt 1 11.662% 08/21/31		09/06/2024	Guggenheim Securities LLC		2,832,948	2,832,948		4.A Z
000000-00-0	USIC Holdings Inc Term Ln Nt 1 11.662% 08/21/31		09/30/2024	Interest Capitalization		4,328	4,328		4.A Z
02359E-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.490% 11/25/25		09/11/2024	Interest Capitalization		3,519	3,519		4.B Z
12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 12 10.095% 06/29/28		09/06/2024	Direct		67,732	68,244		4.A PL
24531#-AC-8	Del Real Holdeo Term Ln Nt 1 12.454% 03/28/28		09/30/2024	Interest Capitalization		14,569	14,569		3.B PL
40178E-AA-8	Guidehouse Inc Term Ln Nt 1 10.595% 10/16/28		09/30/2024	Interest Capitalization		15,550	15,550		4.B Z

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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@-AD-8	Orion Buyer LLC Term Ln Nt 1 10.252% 07/18/30		07/18/2024	Guggenheim Securities LLC		1,205,423	1,206,840		4.A Z
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 1 10.345% 06/25/30		07/30/2024	Direct		8,849	8,849		4.A Z
45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 3 10.701% 06/25/30		07/31/2024	Direct		100,290	100,290		4.A Z
50246*-AH-2	20 Gates - LVNV Funding LLC (R Nt 7.620% 12/05/28		09/30/2024	Direct		36,530,022	36,530,022		1.F Z
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 11.004% 02/01/30		08/01/2024	Tax Free Exchange		1,588	1,610		2 3.B PL
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 3 11.652% 02/01/30		08/30/2024	Direct		1,552,054	1,575,690		3.B PL
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 11.345% 03/01/28		09/30/2024	Interest Capitalization		13,276	13,276		4.A Z
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 11.345% 03/01/28		08/30/2024	Interest Capitalization		502	502		4.A Z
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 11.801% 03/01/28		07/05/2024	Interest Capitalization		43	43		4.A Z
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 12.155% 02/26/26		09/30/2024	Interest Capitalization		1,563	1,563		4.C PL
67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 1 10.454% 11/10/28		09/30/2024	Tax Free Exchange		1,321,245	1,321,245	21,404	4.B PL
70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.752% 10/16/28		07/15/2024	Tax Free Exchange		4,661	4,661		24 4.A PL
83616M-AA-1	Sound Point Direct Loan Fund Senior Notes 8.832% 03/31/30		09/30/2024	Direct		4,278,248	4,278,248	16,070	1.G PL
83616M-AB-9	Sound Point Direct Loan Fund Jr Notes 10.082% 03/31/30		09/30/2024	Direct		2,353,036	2,353,036		2.C PL
84466B-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 11.616% 04/30/30		08/14/2024	Direct		116,326	117,140		4.A Z
89364M-CA-0	Transdigm Group Inc Term Ln J Nt 1 7.104% 02/28/31		07/13/2024	Tax Free Exchange		(9)			3.C FE
90230#-AB-5	Playon Sports Inc Revolver Nt 2 10.529% 03/14/28		07/26/2024	Direct		56,306	56,306		4.A Z
91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 14 10.864% 12/22/25		08/08/2024	Direct		217,895	217,895		4.C
C4868@-AA-6	JHMCRN Holdings Inc Term Ln Nt 1 11.490% 11/25/25		09/11/2024	Interest Capitalization		889	889		3.B PL
C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 12.267% 11/08/29		07/30/2024	Guggenheim Securities LLC		343,438	350,000		4.B PL
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 10.652% 07/10/30		07/10/2024	Direct		18,658	18,846		4.A Z
000000-00-0	Altus (Drogon Bidco) Term Loan Nt 1 5.057% 08/30/28	A	08/30/2024	Guggenheim Securities LLC		1,628,571	1,628,571		4.A Z
68371Y-AP-8	Open Text Corp Term Ln B Nt 1 7.095% 01/31/30	A	07/16/2024	Tax Free Exchange		12,106,986	12,391,771	50,769	2.C FE
31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 5 12.181% 09/13/29	C	09/13/2024	Direct		272,077	272,077		4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						86,055,035	86,842,954	88,269	XXX
2509999997. Total - Bonds - Part 3						1,343,787,196	1,345,452,244	2,468,200	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,343,787,196	1,345,452,244	2,468,200	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						1,343,787,196	XXX	2,468,200	XXX

STATEMENT AS OF SEPTEMBER 30, 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
..36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53		09/01/2024	Paydown		80,043	80,043	80,124	80,121		(78)		(78)		80,043				3,000	05/20/2053	1.A
..36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52		09/01/2024	Paydown		118,320	118,320	119,693	119,677		(1,357)		(1,357)		118,320				4,861	12/20/2052	1.A
..36179X-QW-9	GNMA Pool #MA8569 5.000% 01/20/53		09/01/2024	Paydown		629,977	629,977	609,897	610,082		19,895		19,895		629,977				21,172	01/20/2053	1.A
..36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53		09/01/2024	Paydown		536,069	536,069	528,279	528,336		7,733		7,733		536,069				20,037	03/20/2053	1.A
..36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53		09/01/2024	Paydown		317,005	317,005	317,055	317,041		(35)		(35)		317,005				13,133	07/20/2053	1.A
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 C1 1G 6.750% 06/15/28		09/01/2024	Paydown		3,910	3,910	4,020	3,934		(24)		(24)		3,910				181	06/15/2028	1.A
..912810-UA-4	U S Treasury Nt 4.625% 05/15/54		07/01/2024	Bank of America BLSO Dealer		3,489,869	3,500,000	3,615,678			(16)		(16)		3,615,662		(125,793)	(125,793)	21,114	05/15/2054	1.A
..912810-UC-0	U S Treasury Bonds 4.250% 08/15/54		09/12/2024	Various		26,991,491	26,000,000	26,913,594			(207)		(207)		26,913,387		78,104	78,104	69,524	08/15/2054	1.A
..912810-UD-8	U S Treasury Bonds 4.125% 08/15/44		09/24/2024	Bank of America BLSO Dealer		4,963,652	5,000,000	5,050,195			(24)		(24)		5,050,171		(86,519)	(86,519)	22,979	08/15/2044	1.A
..91282C-KS-9	US Treasury Bond 4.875% 05/31/26		07/19/2024	Citadel Securities LLC		5,028,694	5,000,000	5,015,446			(649)		(649)		5,014,797		13,897	13,897	34,631	05/31/2026	1.A
..91282C-KY-6	US Treasury Bonds 4.625% 06/30/26		08/06/2024	Various		4,535,844	4,500,000	4,492,281			117		117		4,492,397		43,447	43,447	18,475	06/30/2026	1.A
..91282C-LB-5	US Treasury Bonds 4.375% 07/31/26		09/25/2024	Various		6,066,480	6,000,000	6,048,516			(1,264)		(1,264)		6,047,252		19,228	19,228	28,794	07/31/2026	1.A
..91282C-LC-3	US Treasury Bond 4.000% 07/31/29		09/27/2024	Citigroup		15,304,637	15,000,000	15,225,586			(4,504)		(4,504)		15,221,082		83,555	83,555	99,457	07/31/2029	1.A
..91282C-LF-6	US Treasury Bond 3.875% 08/15/34		09/23/2024	Various		41,066,768	40,500,000	41,042,227			(865)		(865)		41,041,362		25,406	25,406	160,476	08/15/2034	1.A
..91282C-LH-2	US Treasury Bonds 3.750% 08/31/26		09/25/2024	Various		7,725,490	7,700,000	7,714,137			(151)		(151)		7,713,985		11,505	11,505	20,739	08/31/2026	1.A
0109999999 Subtotal - Bonds - U.S. Governments						116,858,249	114,885,324	116,776,728	1,659,191		18,571		18,571		116,795,419		62,830	62,830	538,573	XXX	XXX
..715638-AS-1	Republic of Peru Sr Nt 7.350% 07/21/25	D.....	07/01/2024	Call 102.2370		1,362,819	1,333,000	1,440,973			(19,008)		(19,008)		1,374,484				122,352	07/21/2025	2.B FE
..715638-EC-2	Republic of Peru Sr Nt 5.875% 08/08/54	D.....	09/26/2024	NLAIC S/A Pension Risk Tlfer		8,010,338	8,000,000	8,010,360			(22)		(22)		8,010,338				62,667	08/08/2054	2.B FE
0309999999 Subtotal - Bonds - All Other Governments						9,373,157	9,333,000	9,451,333	1,393,492		(19,030)		(19,030)		9,384,822		(41,484)	(41,484)	185,019	XXX	XXX
..57582R-YN-0	Massachusetts St GO Ref Ser D 2.663% 09/01/39		09/01/2024	Call 100.0000		36,499	36,499	36,499	36,499						36,499				972	09/01/2039	1.B FE
..57582R-YN-0	Massachusetts St GO Ref Ser D 2.663% 09/01/39		09/01/2024	Redemption 100.0000		95,073	95,073	95,073	95,073						95,073				2,532	09/01/2039	1.B FE
..917542-OR-6	Utah St GO Bld Amer Bd Ser D 4.554% 07/01/24		07/01/2024	Maturity		215,000	215,000	215,000	215,000						215,000				9,791	07/01/2024	1.A FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						346,572	346,572	346,572	346,572						346,572				13,295	XXX	XXX
..164231-KQ-4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd 5.870% 08/01/28		08/01/2024	Call 100.0000		575,000	575,000	575,000	575,000						575,000				33,753	08/01/2028	1.B FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						575,000	575,000	575,000	575,000						575,000				33,753	XXX	XXX
..312834-BP-1	FHLMC Pool #100046 6.163% 03/15/36		09/01/2024	Paydown		261	261	260	260		1		1		261				10	03/15/2036	1.A
..31320W-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53		09/01/2024	Paydown		82,655	82,655	81,677	81,684		972		972		82,655				2,752	01/01/2053	1.A
..313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		09/01/2024	Paydown		13	13	13	13						13				1	04/15/2026	1.A
..31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		09/01/2024	Paydown		393	393	403	396		(3)		(3)		393				16	06/15/2028	1.A
..31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		09/01/2024	Paydown		3,398	3,398	3,380	3,382		16		16		3,398				155	01/25/2029	1.A
..31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		09/01/2024	Paydown		16,858	16,858	17,526	16,858		(668)		(668)		16,858				679	05/25/2028	1.A
..31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		09/01/2024	Paydown		6,890	6,890	7,372	6,953		(64)		(64)		6,890				225	11/25/2025	1.A
..31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		09/01/2024	Paydown		18,625	18,625	21,969	19,706		(1,081)		(1,081)		18,625				788	10/25/2028	1.A
..31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		09/01/2024	Paydown		15,359	15,359	18,810	16,611		(1,252)		(1,252)		15,359				719	07/25/2029	1.A
..31381R-QJ-1	FNMA Pool #468567 6.935% 07/25/29		09/01/2024	Paydown		15,359	15,359	18,810	16,611		(1,252)		(1,252)		15,359				719	07/25/2029	1.A
..3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42		09/01/2024	Paydown		9,220	9,220	9,594	9,527		(307)		(307)		9,220				184	08/25/2042	1.A
..3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47		09/01/2024	Paydown		267,770	267,770	272,142	271,892		(4,122)		(4,122)		267,770				3,052	01/25/2047	1.A
..31393C-CQ-4	FNMA REMIC Ser 2003-34 C1 ME 5.500% 05/25/33		09/01/2024	Paydown		54,250	54,250	56,725	55,039		(790)		(790)		54,250				1,820	05/25/2033	1.A

STATEMENT AS OF SEPTEMBER 30, 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
..31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		09/01/2024	Paydown		4,882	4,882	4,882	4,875			7	7		4,882				143	06/25/2043	1.A
..31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		09/01/2024	Paydown		8,695	8,695	8,521	8,590			105	105		8,695				257	06/25/2043	1.A
..31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC 5.500%		09/01/2024	Paydown		97,242	97,242	102,348	98,783		(1,541)		(1,541)		97,242				3,554	05/25/2035	1.A
..31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH 5.500%		09/01/2024	Paydown		29,385	29,385	30,855	29,894		(509)		(509)		29,385				1,097	07/25/2035	1.A
..31395K-Z2-2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/15/25		09/01/2024	Paydown		2,148	2,148	2,120	2,142			6	6		2,148				71	01/15/2025	1.A
..31395M-TR-0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/15/35		09/01/2024	Paydown		89,882	89,882	93,477	90,756		(874)		(874)		89,882				3,049	02/15/2035	1.A
..31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15/35		09/01/2024	Paydown		51,501	51,501	53,342	52,404		(903)		(903)		51,501				1,904	11/15/2035	1.A
..31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500%		09/01/2024	Paydown		17,048	17,048	17,858	17,349		(301)		(301)		17,048				625	04/25/2037	1.A
..31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000%		09/01/2024	Paydown		3,504	3,504	3,601	3,531		(27)		(27)		3,504				138	09/25/2037	1.A
..31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		09/01/2024	Paydown		6,317	6,317	6,460	6,420		(103)		(103)		6,317				278	07/25/2035	1.A
..31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		07/01/2024	Paydown		221,127	221,127	252,430	222,206		(1,079)		(1,079)		221,127				7,662	07/25/2024	1.A
..31400B-3K-9	FNMA Pool #CA1701 4.000% 05/25/48		09/01/2024	Paydown		82,309	82,309	83,981	83,887		(1,579)		(1,579)		82,309				1,021	05/25/2048	1.A
..3140XK-QE-3	FNMA Pool #FS4052 2.000% 10/25/36		09/01/2024	Paydown		87,004	87,004	77,977	78,242		8,762		8,762		87,004				1,165	10/25/2036	1.A
..31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47		09/01/2024	Paydown		137,255	137,255	138,327	138,240		(985)		(985)		137,255				1,367	02/25/2047	1.A
..31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47		09/01/2024	Paydown		20,119	20,119	20,276	20,267		(148)		(148)		20,119				407	09/25/2047	1.A
..31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47		09/01/2024	Paydown		78,868	78,868	80,174	80,102		(1,234)		(1,234)		78,868				1,037	11/25/2047	1.A
..31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48		09/01/2024	Paydown		121,389	121,389	125,050	124,849		(3,460)		(3,460)		121,389				1,675	01/25/2048	1.A
..31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48		09/01/2024	Paydown		57,495	57,495	58,263	58,235		(740)		(740)		57,495				749	06/25/2048	1.A
..31418E-KT-6	Fannie Mae Super Pool #MA4805 4.500%		09/01/2024	Paydown		98,084	98,084	95,046	95,074		3,011		3,011		98,084				2,942	11/25/2052	1.A
..31426R-VV-9	FR RJ1527 Pool# RJ1527 6.000% 05/25/54		09/01/2024	Paydown		316,625	316,625	318,950			(2,325)		(2,325)		316,625				2,823	05/25/2054	1.A
..57563R-SU-4	Massachusetts Educ Fin Rev Txb1 Ser A 4.949% 07/01/38		07/01/2024	Call	100.0000	855,000	855,000	855,000	855,000						855,000				42,314	07/01/2038	1.C FE
..650035-8W-1	New York St Urban Dev Corp Rev Txb1-St PERS Inc Tax Gen Ser B 3.900% 03/15/33		09/26/2024	Tax Free Exchange		5,547,201	5,555,000	5,542,779	5,546,639		562		562		5,547,201				223,265	03/15/2033	1.B FE
..79742G-AF-8	San Diego Cnty CA Refl Rev Arpt Auth Ref 5.594% 07/01/43		07/01/2024	Call	100.0000	165,000	165,000	165,000	165,000						165,000				9,230	07/01/2043	1.G FE
..917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd Ser B 5.937% 06/15/39		08/30/2024	Call	109.6780	5,483,900	5,000,000	5,000,000	5,000,000						5,000,000				694,169	06/15/2039	1.C FE
..917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd 5.705% 06/15/40		08/30/2024	Call	105.0620	10,506,200	10,000,000	10,000,000	10,000,000						10,000,000				910,304	06/15/2040	1.C FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						24,579,231	23,596,930	23,646,995	23,282,085		(11,905)		(11,905)		23,589,131				1,922,366	XXX	XXX
..000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 CI M1 6.785% 07/15/33		09/01/2024	Paydown		6,232	6,232	6,231	6,226		(5)		(5)		6,221		11	11	65	07/15/2033	2.A FM
..00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A CI AR3 6.683% 01/15/32		07/15/2024	Paydown		138,884	138,884	138,884	138,884						138,884				7,085	01/15/2032	1.A FE
..00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35		09/30/2024	Redemption	100.0000	830,015	830,015	830,015	820,840		9,175		9,175		830,015				28,509	12/31/2035	2.B PL
..00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39		09/30/2024	Redemption	100.0000	67,866	67,866	67,866	67,866						67,866				1,842	06/30/2039	1.D
..00225#-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39		09/30/2024	Redemption	100.0000	67,834	67,834	67,834	63,119		4,714		4,714		67,834				1,853	09/30/2039	1.D

STATEMENT AS OF SEPTEMBER 30, 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
..00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.950% 11/25/31		09/01/2024	Paydown		56,910	56,910	56,743	56,688		(4)		(4)		56,684		226	226	2,770	11/25/2031	1.A FM
..00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.150% 01/25/32		09/01/2024	Paydown		11,536	11,536	11,530	11,643		(11)		(11)		11,633		(97)	(97)	530	01/25/2032	1.A FM
..00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 7.472% 06/25/32		09/01/2024	Paydown			28,442	9,802	9,773						9,802		(9,802)	(9,802)	357	06/25/2032	1.A FM
..00253P-AA-6	AAR Escrow Issuer LLC Sr Nt 6.750% 03/15/29		09/26/2024	NLAIC S/A Pension Risk Tfer		2,966,810	2,940,000	2,970,563			(3,752)		(3,752)		2,966,810				113,006	03/15/2029	3.B FE
..00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35		09/22/2024	Various		92,350	92,350	92,350	92,350						92,350				5,310	03/22/2035	2.A FE
..02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB CI 2A6 5.750% 03/25/37		09/01/2024	Paydown		14,608	11,186	6,258	6,258						6,258		8,351	8,351	701	03/25/2037	1.A FM
..02157J-AA-3	Alterna Funding LLC ABS Ser 2024-1A CI A 6.260% 05/16/39		09/15/2024	Paydown		1,036,073	1,036,073	1,036,073							1,036,073				16,811	05/16/2039	1.A FE
..02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32		07/11/2024	Redemption 100.0000		164,925	164,925	165,131	165,085		(160)		(160)		164,925				6,515	01/11/2032	2.B FE
..02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33		08/15/2024	Redemption 100.0000		135,718	135,718	135,718	135,718						135,718				4,275	08/15/2033	1.F FE
..02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33		08/15/2024	Redemption 100.0000		333,866	333,866	334,538	334,360		(494)		(494)		333,866				11,685	08/15/2033	2.B FE
..02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26		08/15/2024	Redemption 100.0000		67,875	67,875	66,013	66,461		1,414		1,414		67,875				3,360	08/15/2026	3.A FE
..02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29		08/15/2024	Redemption 100.0000		839,153	839,153	848,428	845,051		(5,899)		(5,899)		839,153				32,307	08/15/2029	3.C FE
..024747-AF-4	ABC Supply Co 1st lien 4.000% 01/15/28		09/26/2024	NLAIC S/A Pension Risk Tfer		328,101	349,000	326,315			1,786		1,786		328,101				9,733	01/15/2028	3.B FE
..024747-AG-2	ABC Supply Co Sr Nt 3.875% 11/15/29		09/26/2024	NLAIC S/A Pension Risk Tfer		390,237	435,000	388,044			2,193		2,193		390,237				6,134	11/15/2029	4.A FE
..02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 CI 5A1 5.564% 09/25/35		09/01/2024	Paydown		1,179	1,179	1,167	1,171		8		8		1,179				21	09/25/2035	3.B FM
..02665W-DS-7	American Honda Fin Sr Nt 0.550% 07/12/24		07/12/2024	Maturity		2,000,000	2,000,000	1,998,680	1,999,798		202		202		2,000,000				11,000	07/12/2024	1.G FE
..031100-L*-9	Ametek Inc Sr Nt Ser J 3.730% 09/30/24		09/30/2024	Maturity		12,500,000	12,500,000	12,428,400	12,449,703		50,297		50,297		12,500,000				466,250	09/30/2024	2.A
..03237C-AB-8	AXIS Equipment Finance Ser 2024-1A CI A2 5.380% 01/21/31		09/21/2024	Paydown		145,813	145,813	145,797			16		16		145,813				4,700	01/21/2031	1.A FE
..03237C-AB-8	AXIS Equipment Finance Ser 2024-1A CI A2 5.380% 01/21/31		09/26/2024	NLAIC S/A Pension Risk Tfer		891,322	891,396	891,301			21		21		891,322				31,305	01/21/2031	1.A FE
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25		09/15/2024	Redemption 100.0000		41,368	41,368	41,368	41,368						41,368				1,749	02/15/2025	1.C
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 2.466% 12/25/59		09/01/2024	Paydown		16,198	16,198	16,405	16,315		(117)		(117)		16,198				255	12/25/2059	1.A
..03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67		09/03/2024	Paydown		175,406	175,406	174,771	174,757		649		649		175,406				7,461	12/25/2067	1.A FE
..03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 6.604% 04/20/31		07/22/2024	Paydown		8,536,469	8,536,469	8,536,469	8,536,469						8,536,469				436,856	04/20/2031	1.A FE
..03768C-AC-3	Apidos CLO CLO Ser XXXA CI A1A 6.681% 10/18/31		07/18/2024	Paydown		2,269,740	2,269,740	2,269,740	2,269,740						2,269,740				116,466	10/18/2031	1.A FE
..03768C-AC-3	Apidos CLO CLO Ser XXXA CI A1A 6.681% 10/18/31		08/29/2024	Redemption 100.0000		8,837,933	8,837,933	8,837,933	8,837,933						8,837,933				522,381	10/18/2031	1.A FE
..03768C-AG-4	Apidos CLO CLO Ser XXXA CI A2 7.141% 10/18/31		08/29/2024	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				631,445	10/18/2031	1.C FE
..04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A CI A 6.900% 01/16/29		09/16/2024	Paydown		733,877	733,877	732,091	732,693		1,184		1,184		733,877				33,936	01/16/2029	1.C FE

STATEMENT AS OF SEPTEMBER 30, 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
..04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 CI AF6 6.802% 03/21/29		09/01/2024	Paydown		1,040	1,040	1,080	1,037		3		3		1,040				46	03/21/2029	1.A FM
..046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A CI B 2.080% 02/15/27		09/15/2024	Paydown		260,305	260,305	260,253	260,288		16		16		260,305				3,845	02/15/2027	1.A FE
..046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A CI B 2.080% 02/15/27		07/15/2024	Paydown		89,337	89,337	89,320	89,332		6		6		89,337				1,084	02/15/2027	1.C FE
..04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42		09/01/2024	Redemption 100.0000		138,027	138,027	138,027	138,027						138,027				4,955	09/01/2042	2.B PL
..04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42		09/01/2024	Redemption 100.0000		98,591	98,591	98,591	98,591						98,591				3,539	09/01/2042	2.B PL
..05335J-AB-9	Auxilior Term Funding LLC Ser 23-1A CI A2 6.180% 12/15/28		09/15/2024	Paydown		916,382	916,382	916,292	916,288		94		94		916,382				38,078	12/15/2028	1.A FE
..05595#-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34		09/30/2024	Redemption 100.0000		205,000	205,000	205,000	205,000						205,000				7,166	02/28/2034	2.B PL
..05595#-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34		09/30/2024	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				1,817	07/31/2034	2.B PL
..05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1 2.809% 03/10/33		09/01/2024	Paydown		526,532	526,532	540,256	527,689		(1,157)		(1,157)		526,532				9,845	03/10/2033	1.A
..056921-AA-7	Bain Capital Credit CLO Ltd CLO Ser 2024-2A CI A1 6.821% 07/15/37		08/13/2024	NLAIC S/A Pension Risk Tfer		2,300,000	2,300,000	2,300,000							2,300,000				41,517	07/15/2037	1.A FE
..06051G-FH-7	Bank of America Corp Sub Nt 4.200% 08/26/24		08/26/2024	Maturity		11,000,000	11,000,000	10,991,970	10,999,369		631		631		11,000,000				462,000	08/26/2024	2.A FE
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 CI ASB 3.429% 09/15/48		09/01/2024	Paydown		244,168	244,168	251,490	244,698		(530)		(530)		244,168				5,572	09/15/2048	1.A
..06541T-AY-5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 11/15/53		09/01/2024	Paydown		44,203	44,203	44,203	44,197		6		6		44,203				162	11/15/2053	1.A
..066940-AA-5	Barclays Mortgage Loan Trust Ser 23-NQM1 CI A1A 6.031% 01/25/63		09/01/2024	Paydown		1,114,236	1,114,236	1,114,231	1,114,050		186		186		1,114,236				44,310	01/25/2063	1.A FE
..06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A1 4.550% 07/25/52		09/01/2024	Paydown		4,410	4,410	4,290	4,293		117		117		4,410				135	07/25/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A2 4.550% 07/25/52		09/01/2024	Paydown		74,968	74,968	72,125	72,286		2,682		2,682		74,968				2,262	07/25/2052	1.C FE
..06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-JNV1 CI A1 4.466% 02/25/62		09/01/2024	Paydown		523,011	523,011	523,004	522,831		180		180		523,011				15,155	02/25/2062	1.A FE
..07274N-AW-3	Bayer US Finance II LLC Sr Nt 3.375% 07/15/24		07/15/2024	Maturity		11,000,000	11,000,000	11,180,375	11,009,799		(9,799)		(9,799)		11,000,000				371,250	07/15/2024	2.B FE
..08576P-AP-6	Berry Global Inc Sec Nt 5.650% 01/15/34		09/26/2024	NLAIC S/A Pension Risk Tfer		24,933,892	25,000,000	24,929,000			4,892		4,892		24,933,892				976,979	01/15/2034	2.C FE
..08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B CI A 6.920% 12/17/36		09/17/2024	Paydown		49,813	49,813	49,806	49,807		6		6		49,813				2,331	12/17/2036	1.A FE
..08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A CI A 5.810% 04/17/35		09/17/2024	Paydown		321,439	321,439	321,412			27		27		321,439				7,338	04/17/2035	1.A FE
..08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A CI A 5.810% 04/17/35		07/29/2024	NLAIC S/A Pension Risk Tfer		835,329	835,401	835,330							835,329				16,718	04/17/2035	1.A FE
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W 2.500% 07/21/30		07/21/2024	Paydown		49,036	49,036	49,036	49,036						49,036				1,076	07/21/2030	4.B FE
..09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37		09/30/2024	Redemption 100.0000		46,097	46,097	46,097							46,097				185	09/30/2037	2.B PL
..103304-BV-2	Boyd Gaming Corp Sr Nt 4.750% 06/15/31		07/17/2024	NLAIC S/A Pension Risk Tfer		945,613	1,044,000	944,385			1,228		1,228		945,613				16,806	06/15/2031	4.A FE
..10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A1 5.757% 01/25/63		09/01/2024	Paydown		194,577	194,577	194,577	194,551		26		26		194,577				7,702	01/25/2063	1.A FE

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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	
..10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023- NQM1 CI A2 6.350% 01/25/63	.....	09/01/2024	Paydown	.....	49,389	49,389	49,374	49,368	.....	.....21	.....	.....21	.....	.....49,389	.....	.....	.....	.....2,156	01/25/2063	1.C FE	....
..10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023- NQM6 CI A1 6.602% 09/25/63	.....	09/01/2024	Paydown	.....	609,047	609,047	609,043	608,677	.....	.....371	.....	.....371	.....	.....609,047	.....	.....	.....	.....25,806	09/25/2063	1.A FE	....
..10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023- NQM7 CI A1 7.130% 09/25/63	.....	09/01/2024	Paydown	.....	1,287,435	1,287,435	1,287,430	1,287,496	.....	.....(60)	.....	.....(60)	.....	.....1,287,435	.....	.....	.....	.....62,852	09/25/2063	1.A FE	....
..10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022- NQM3 CI A2 5.500% 07/25/62	.....	09/01/2024	Paydown	.....	117,237	117,237	116,774	116,774	.....	.....463	.....	.....463	.....	.....117,237	.....	.....	.....	.....4,328	07/25/2062	1.C FE	....
..10570N-AA-6	BRAVO Residential Fund. Trust RMBS Ser 2024- CES1 CI A1A 6.377% 04/25/54	.....	09/01/2024	Paydown	.....	406,247	406,247	406,247	.....	.....	.....	.....	.....	.....	.....406,247	.....	.....	.....	.....8,865	04/25/2054	1.A FE	....
..12189L-AC-5	Burlington Northern Santa Fe Sr Nt 5.050% 03/01/41	.....	08/15/2024	RBC Capital Markets LLC	.....	4,939,200	5,000,000	4,981,550	4,986,350	.....	.....316	.....	.....316	.....	.....4,986,666	.....	.....(47,466)	(47,466)	241,979	03/01/2041	1.D FE	....
..12511Q-AB-5	CG Receivables Trust LBASS Ser 2023-2 CI A2 6.280% 04/14/32	.....	09/14/2024	Paydown	.....	441,334	441,334	441,325	441,325	.....	.....10	.....	.....10	.....	.....441,334	.....	.....	.....	.....19,584	04/14/2032	1.A FE	....
..12593Y-BD-4	Comm Mortgage Trust CMBS Ser 2016-CR28 CI A3 3.495% 02/10/49	.....	08/01/2024	Paydown	.....	2,558,655	2,558,655	2,584,107	2,560,063	.....	.....(1,408)	.....	.....(1,408)	.....	.....2,558,655	.....	.....	.....	.....59,617	02/10/2049	1.A	.....
..12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019- RPL1 CI A1 3.650% 07/25/58	.....	09/01/2024	Paydown	.....	228,087	228,087	237,183	234,871	.....	.....(6,785)	.....	.....(6,785)	.....	.....228,087	.....	.....	.....	.....5,585	07/25/2058	1.A	.....
..12598W-AA-0	COLT Funding LLC Ser 23-4 CI A1 7.163% 10/25/68	.....	09/01/2024	Paydown	.....	1,706,387	1,706,387	1,706,383	1,706,314	.....	.....73	.....	.....73	.....	.....1,706,387	.....	.....	.....	.....82,583	10/25/2068	1.A FE	....
..12640B-HB-2	CSX Corp Sr Nt 3.400% 08/01/24	.....	08/01/2024	Maturity	.....	20,000,000	20,000,000	19,983,000	19,998,856	.....	.....1,144	.....	.....1,144	.....	.....20,000,000	.....	.....	.....	.....680,000	08/01/2024	1.G FE	....
..12663M-AA-2	Credit Suisse Mortgage Trust CMBS Ser 2022- NWPT CI A 8.240% 09/15/27	.....	09/16/2024	Call	100.0000	3,480,000	3,480,000	3,471,300	3,476,700	.....	.....3,300	.....	.....3,300	.....	.....3,480,000	.....	.....	.....	.....225,245	09/15/2027	1.A FE	....
..12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31	.....	09/10/2024	Redemption	100.0000	426,377	426,377	426,377	426,377	.....	.....	.....	.....	.....	.....426,377	.....	.....	.....	.....25,371	10/10/2031	2.B	.....
..12665D-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32	.....	09/10/2024	Redemption	100.0000	40,038	40,038	50,895	45,179	.....	.....(5,141)	.....	.....(5,141)	.....	.....40,038	.....	.....	.....	.....2,005	01/10/2032	2.B FE	....
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36	.....	09/10/2024	Redemption	100.0000	53,212	53,212	53,212	53,212	.....	.....	.....	.....	.....	.....53,212	.....	.....	.....	.....1,669	01/10/2036	2.B FE	....
..12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2005- 7CB CI 2A7 5.500% 03/25/38	.....	09/01/2024	Paydown	.....	24,171	24,132	23,237	23,237	.....	.....	.....	.....	.....	.....23,237	.....	.....935	935	841	03/25/2038	4.B FM	....
..12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005- 18CB CI A7 5.500% 05/25/35	.....	09/01/2024	Paydown	.....	4,165	4,165	3,595	3,595	.....	.....570	.....	.....570	.....	.....4,165	.....	.....	.....	.....153	05/25/2035	1.A FM	....
..12668B-RZ-8	CHMBS Inc RMBS Ser 2006-6CB CI 1A4 5.500% 05/25/36	.....	09/01/2024	Paydown	.....	6,548	6,503	5,582	5,582	.....	.....	.....	.....	.....	.....5,582	.....	.....966	966	241	05/25/2036	1.A FM	....
..12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35	.....	09/15/2024	Redemption	100.0000	287,373	287,373	287,373	287,373	.....	.....	.....	.....	.....	.....287,373	.....	.....	.....	.....7,261	06/15/2035	1.D	.....
..12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30	.....	09/15/2024	Redemption	100.0000	570,137	570,137	570,137	570,137	.....	.....	.....	.....	.....	.....570,137	.....	.....	.....	.....12,300	07/15/2030	1.D	.....
..14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A CI A2 5.580% 07/20/32	.....	09/26/2024	NLAIC S/A Pension Risk Tfer	.....	3,999,274	4,000,000	3,999,168	.....	.....	.....106	.....	.....106	.....	.....3,999,274	.....	.....	.....	.....37,820	07/20/2032	1.A FE	....
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27	.....	09/30/2024	Various	.....	163,224	163,224	163,224	163,224	.....	.....	.....	.....	.....	.....163,224	.....	.....	.....	.....9,418	09/30/2027	2.A	.....
..14309Y-BW-3	Carlyle Global Mrkt Strat CLO Ser 2012-4A CI CR3 8.144% 04/22/32	.....	09/25/2024	Call	100.0000	4,600,000	4,600,000	4,600,000	4,600,000	.....	.....	.....	.....	.....	.....4,600,000	.....	.....	.....	.....354,136	04/22/2032	1.F FE	....
..14317G-AL-7	Carlyle Global Market Strat CLO Ser 2022-6A CI AR 6.832% 10/25/36	.....	09/26/2024	NLAIC S/A Pension Risk Tfer	.....	16,500,000	16,500,000	16,500,000	16,500,000	.....	.....	.....	.....	.....	.....16,500,000	.....	.....	.....	.....1,082,662	10/25/2036	1.A FE	....
..14318L-AA-9	Carlyle Global Mrkt Strat CLO Ser 22-5A CI A1 7.501% 10/15/35	.....	09/16/2024	Redemption	100.0000	10,550,000	10,550,000	10,550,000	10,550,000	.....	.....	.....	.....	.....	.....10,550,000	.....	.....	.....	.....742,187	10/15/2035	1.A FE	....
..14318L-AC-5	Carlyle Global Mkt Strategies CLO Ser 2022-5A CI B 8.401% 10/15/35	.....	09/16/2024	Redemption	100.0000	12,050,000	12,050,000	12,050,000	12,050,000	.....	.....	.....	.....	.....	.....12,050,000	.....	.....	.....	.....948,931	10/15/2035	1.C FE	....

STATEMENT AS OF SEPTEMBER 30, 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
..14318L-AE-1	Carlyle Global Mrkt Strat CLO Ser 2022-5A CI C 9.351% 10/15/35		09/16/2024	Redemption 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				183,994	10/15/2035	1.F FE
..14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 CI A2 6.090% 11/10/26		09/10/2024	Paydown		60,341	60,341	60,337	60,338		3		3		60,341				2,458	11/10/2026	1.A FE
..14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29		09/30/2024	Various		333,820	333,820	333,820	329,274		4,546		4,546		333,820				22,622	11/30/2029	2.C PL
..149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 5.469% 06/25/38		09/25/2024	Paydown		2,877	2,877	1,143	1,143						1,143		1,734	1,734	98	06/25/2038	5.A FE
..15033E-AA-6	Cedar Funding Ltd CLO Ser 2018-9A CI A1 6.524% 04/20/31		07/22/2024	Call 100.0000		2,890,920	2,890,920	2,873,575	2,884,730		742		742		2,885,472		5,448	5,448	146,170	04/20/2031	1.A FE
..152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.328% 07/25/32		09/01/2024	Paydown		22,062	22,062	19,575	19,575		2,487		2,487		22,062				752	07/25/2032	5.B FM
..156700-BB-1	Lumen Technologies Inc Sr Nt 5.125% 12/15/26		09/11/2024	Goldman Sachs & Company		4,693,000	4,940,000	5,162,300	4,995,868		(40,522)		(40,522)		4,955,346		(262,346)	(262,346)	272,163	12/15/2026	5.C FE
..165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A CI A1 6.160% 10/15/35		09/16/2024	Paydown		172,143	172,143	172,127	172,128		15		15		172,143				7,146	10/15/2035	1.A FE
..16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 5.199% 07/25/36		09/25/2024	Paydown		1,861	1,861	1,823	1,835		26		26		1,861				54	07/25/2036	1.A FM
..171484-AG-3	Churchhill Downs Inc Sr Nt 5.500% 04/01/27		09/12/2024	Various		232,757	234,000	244,238	236,685		(1,495)		(1,495)		235,189		(2,433)	(2,433)	12,227	04/01/2027	4.A FE
..17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 5.299% 12/25/34		09/25/2024	Paydown		954	954	955	955		(1)		(1)		954				36	12/25/2034	1.A FM
..17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 3.000% 09/25/64		09/01/2024	Paydown		202,714	202,714	208,199	205,307		(2,593)		(2,593)		202,714				4,063	09/25/2064	1.A
..17858#-AA-1	PF Training Investors LLC Sec Nt Blackrock 5.280% 09/15/43		09/15/2024	Various		43,843	43,843	44,263	44,211		(368)		(368)		43,843				1,544	09/15/2043	2.B
..20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A CI A 5.970% 07/16/29		09/15/2024	Paydown		186,210	186,210	186,191			19		19		186,210				3,942	07/16/2029	1.A FE
..20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A CI A 5.970% 07/16/29		09/26/2024	NLAIC S/A Pension Risk Tfer		466,818	466,860	466,812			6		6		466,818				12,774	07/16/2029	1.A FE
..212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		08/31/2024	Redemption 100.0000		195,014	195,014	195,014	195,014						195,014				11,701	02/28/2033	2.B FE
..21872#-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40		07/31/2024	Various		162,587	162,587	162,587	162,587						162,587				5,402	01/31/2040	1.F PL
..22357@-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40		09/02/2024	Redemption 100.0000		39,553	39,553	39,553	39,553						39,553				1,427	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		09/01/2024	Paydown		567	567	556	561		7		7		567				20	07/25/2035	1.A FM
..22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 CI A1 6.085% 12/25/68		09/01/2024	Paydown		19,673	19,673	19,673							19,673				709	12/25/2068	1.A FE
..22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 CI A1 6.093% 04/25/69		09/01/2024	Paydown		365,649	365,649	365,646			3		3		365,649				10,795	04/25/2069	1.A FE
..22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31		09/20/2024	Paydown		215,759	215,759	215,757	215,757		2		2		215,759				9,140	04/21/2031	1.A FE
..227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A CI A2 5.900% 08/20/30		09/26/2024	NLAIC S/A Pension Risk Tfer		1,749,903	1,750,000	1,749,897			6		6		1,749,903				26,099	08/20/2030	1.A FE
..22964*-AC-2	CSQLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41		09/30/2024	Redemption 100.0000		195,838	195,838	195,838	195,838						195,838				5,655	03/31/2041	2.B PL
..22968R-AJ-5	Cubemart LP Sr Nt 2.500% 02/15/32		09/12/2024	Jane Street Advisors		684,898	790,000	652,019	668,980		8,704		8,704		677,684		7,215	7,215	21,286	02/15/2032	2.B FE
..24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36		09/30/2024	Redemption 100.0000		1,110,141	1,110,141	1,110,141	1,085,606		24,535		24,535		1,110,141				40,984	09/30/2036	2.B 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 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
..245820-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	..... 69,153	 69,153	 69,153	.....	.....	.....	.....	.....	.....	..... 69,153	.....	.....	.....	..... 1,514	05/31/2034	2.B PL
..251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 5.470% 09/25/33 .....	.....	09/01/2024	Paydown .....	.....	..... 169	 169	 169	 169	.....	.....	.....	.....	.....	..... 169	.....	.....	.....	..... 6	09/25/2033	1.A FM
..251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 5.300% 09/25/35 .....	.....	09/01/2024	Paydown .....	.....	..... 6,160	 6,074	 5,698	 5,698	.....	.....	.....	.....	.....	..... 5,698	.....	..... 461	 461	 177	09/25/2035	4.B FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33 .....	.....	09/01/2024	Paydown .....	.....	..... 335	 335	 335	 336	.....	..... (1)	.....	..... (1)	.....	..... 335	.....	.....	.....	..... 12	12/25/2033	1.A FM
..25216B-AB-8	Dext ABS Ser 23-1 CI A2 5.990% 03/15/32 .....	.....	09/15/2024	Paydown .....	.....	..... 1,130,831	 1,130,831	 1,130,730	 1,130,766	.....	..... 65	.....	..... 65	.....	..... 1,130,831	.....	.....	.....	..... 44,420	03/15/2032	1.A FE
..26251C-AQ-7	Dryden Senior Loan Fund CLO Ser 2018-61A CI A1R 6.537% 01/17/32 .....	.....	08/23/2024	Call 100.0000 .....	.....	..... 474,331	 474,331	 474,331	 474,331	.....	.....	.....	.....	.....	..... 474,331	.....	.....	.....	..... 27,004	01/17/2032	1.A FE
..26251C-AQ-7	Dryden Senior Loan Fund CLO Ser 2018-61A CI A1R 6.537% 01/17/32 .....	.....	07/17/2024	Paydown .....	.....	..... 21,973	 21,973	 21,973	 21,973	.....	.....	.....	.....	.....	..... 21,973	.....	.....	.....	..... 1,103	01/17/2032	1.A FE
..26252W-AU-3	Dryden Senior Loan Fund CLO Ser 2019-76A CI A1R 6.694% 10/20/34 .....	.....	08/28/2024	Call 100.0000 .....	.....	..... 1,300,000	 1,300,000	 1,300,000	 1,300,000	.....	.....	.....	.....	.....	..... 1,300,000	.....	.....	.....	..... 76,368	10/20/2034	1.A FE
..26252W-AW-9	Dryden Senior Loan Fund CLO Ser 2019-76A CI BR 7.144% 10/20/34 .....	.....	08/28/2024	Call 100.0000 .....	.....	..... 4,500,000	 4,500,000	 4,500,000	 4,500,000	.....	.....	.....	.....	.....	..... 4,500,000	.....	.....	.....	..... 281,958	10/20/2034	1.C FE
..26252W-AY-5	Dryden Senior Loan Fund CLO Ser 2019-76A CI CR 7.544% 10/20/34 .....	.....	08/28/2024	Call 100.0000 .....	.....	..... 1,700,000	 1,700,000	 1,700,000	 1,700,000	.....	.....	.....	.....	.....	..... 1,700,000	.....	.....	.....	..... 112,430	10/20/2034	1.F FE
..26252W-BC-2	Dryden Senior Loan Fund CLO Ser 2019-76A CI A2R 6.944% 10/20/34 .....	.....	08/28/2024	Call 100.0000 .....	.....	..... 4,650,000	 4,650,000	 4,650,000	 4,650,000	.....	.....	.....	.....	.....	..... 4,650,000	.....	.....	.....	..... 283,270	10/20/2034	1.A FE
..26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1 5.732% 02/25/68 .....	.....	09/01/2024	Paydown .....	.....	..... 77,318	 77,318	 77,331	 77,319	.....	..... (1)	.....	..... (1)	.....	..... 77,318	.....	.....	.....	..... 2,921	02/25/2068	1.A FE
..293601-AC-4	Ent Auto Receivables Trust Ser 23-1A CI A2 6.220% 08/16/27 .....	.....	09/16/2024	Paydown .....	.....	..... 675,480	 675,480	 675,427	 675,447	.....	..... 33	.....	..... 33	.....	..... 675,480	.....	.....	.....	..... 28,120	08/16/2027	1.A FE
..29365T-AP-9	Entergy Texas Inc 1st Lien 5.550% 09/15/54 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	..... 4,969,534	 5,000,000	 4,969,498	.....	.....	..... 36	.....	..... 36	.....	..... 4,969,534	.....	.....	.....	..... 31,604	09/15/2054	1.G FE
..29375R-AC-0	Enterprise Fleet Financing LLC Ser 2024-2 CI A3 5.610% 04/20/28 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	..... 1,149,926	 1,150,000	 1,149,918	.....	.....	..... 8	.....	..... 8	.....	..... 1,149,926	.....	.....	.....	..... 26,164	04/20/2028	1.A FE
..294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1 6.282% 08/25/32 .....	.....	09/01/2024	Paydown .....	.....	..... 957	 957	 957	 955	.....	..... 2	.....	..... 2	.....	..... 957	.....	.....	.....	..... 4	08/25/2032	1.A FM
..30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A QL A2 6.070% 12/15/25 .....	.....	09/16/2024	Call 100.0000 .....	.....	..... 87,367	 87,367	 87,365	 87,365	.....	..... 1	.....	..... 1	.....	..... 87,367	.....	.....	.....	..... 3,977	12/15/2025	1.A FE
..30166T-AB-9	Exeter Automobile Rec Trust Ser 23-4A QL A2 6.070% 12/15/25 .....	.....	08/15/2024	Paydown .....	.....	..... 556,123	 556,123	 556,112	 556,114	.....	..... 9	.....	..... 9	.....	..... 556,123	.....	.....	.....	..... 21,097	12/15/2025	1.A FE
..30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A QL A3 6.060% 09/15/26 .....	.....	09/15/2024	Paydown .....	.....	..... 635,193	 635,193	 635,158	 635,163	.....	..... 30	.....	..... 30	.....	..... 635,193	.....	.....	.....	..... 28,870	09/15/2026	1.A FE
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A 1.130% 04/15/33 .....	.....	08/14/2024	Call 100.0000 .....	.....	..... 40,736	 40,736	 40,734	 40,735	.....	.....	.....	.....	.....	..... 40,736	.....	.....	.....	..... 306	04/15/2033	1.A FE
..30260G-AA-4	FIC Funding LLC LBASS Ser 2021-1A CI A 1.130% 04/15/33 .....	.....	07/17/2024	Paydown .....	.....	..... 9,024	 9,024	 9,024	 9,024	.....	.....	.....	.....	.....	..... 9,024	.....	.....	.....	..... 60	04/15/2033	1.A FE
..302704-AA-9	FW Energy Asset Issuer LLC Class A 7.151% 06/26/44 .....	.....	09/25/2024	Paydown .....	.....	..... 722,084	 722,084	 722,084	.....	.....	.....	.....	.....	.....	..... 722,084	.....	.....	.....	..... 13,052	06/26/2044	1.F PL
..302704-AB-7	FW Energy Asset Issuer LLC Class B 8.106% 06/26/44 .....	.....	09/25/2024	Paydown .....	.....	..... 184,686	 184,686	 184,686	.....	.....	.....	.....	.....	.....	..... 184,686	.....	.....	.....	..... 3,784	06/26/2044	2.B PL
..30336N-AC-5	First Help Financial ABS Ser 2024-2A CI A2 5.890% 06/15/30 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	..... 2,599,874	 2,600,000	 2,599,869	.....	.....	..... 5	.....	..... 5	.....	..... 2,599,874	.....	.....	.....	..... 40,837	06/15/2030	1.C FE
..31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A CI A 5.440% 08/15/36 .....	.....	09/15/2024	Paydown .....	.....	..... 1,007,541	 1,007,541	 1,007,505	.....	.....	..... 36	.....	..... 36	.....	..... 1,007,541	.....	.....	.....	..... 4,720	08/15/2036	1.A FE
..31568A-AB-2	First Help Financial LLC Ser 2024-1A CI A2 5.690% 02/15/30 .....	.....	09/15/2024	Paydown .....	.....	..... 105,844	 105,844	 105,837	.....	.....	..... 8	.....	..... 8	.....	..... 105,844	.....	.....	.....	..... 3,396	02/15/2030	1.C FE
..31568A-AB-2	First Help Financial LLC Ser 2024-1A CI A2 5.690% 02/15/30		09/26/2024	NLAIC S/A Pension Risk Tfer		 1,619,131	 1,619,226	 1,619,106			 25		 25		 1,619,131				 54,769	02/15/2030	1.C FE

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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
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1 4.299% 04/25/67	.....	09/01/2024	Paydown	.....	237,642	237,642	236,653	236,667	.....	.....975	.....	.....975	.....	.....237,642	.....	.....	.....	.....5,853	04/25/2067	1.A FE
..337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 1998-5 CI A9 7.510% 12/10/24	.....	07/11/2024	Call 0.0000	.....	.....	.....324,612	42,065	3	42,062	.....	.....	.....42,062	.....	.....42,065	.....	.....	.....	.....(41,914)	12/10/2024	6. FM
..34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920% 08/15/38	.....	08/15/2024	Redemption 100.0000	.....	.....	.....511,252	511,252	511,252	.....	.....	.....	.....	.....	.....511,252	.....	.....	.....	.....14,929	08/15/2038	2.B PL
..35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 CI A2 5.490% 01/16/29	.....	09/15/2024	Paydown	.....	.....455,128	455,128	455,114	.....	.....	.....14	.....	.....14	.....	.....455,128	.....	.....	.....	.....13,611	01/16/2029	1.A FE
..35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 CI A2 5.490% 01/16/29	.....	09/26/2024	NLAIC S/A Pension Risk Tfer	.....	.....702,981	702,993	702,972	.....	.....	.....9	.....	.....9	.....	.....702,981	.....	.....	.....	.....25,194	01/16/2029	1.A FE
..35105A-AC-1	Foursight Capital Auto Rec Tr Ser 2024-1 CI B 5.550% 05/15/29	.....	09/26/2024	NLAIC S/A Pension Risk Tfer	.....	.....192,978	193,000	192,970	.....	.....	.....8	.....	.....8	.....	.....192,978	.....	.....	.....	.....6,992	05/15/2029	1.C FE
..36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 CI A1 6.007% 01/25/59	.....	09/01/2024	Paydown	.....	.....879,504	879,504	879,499	.....	.....	.....6	.....	.....6	.....	.....879,504	.....	.....	.....	.....30,793	01/25/2059	1.A FE
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 CI A1 4.204% 02/25/67	.....	09/01/2024	Paydown	.....	.....139,088	139,088	138,441	138,466	.....	.....622	.....	.....622	.....	.....139,088	.....	.....	.....	.....3,799	02/25/2067	1.A FE
..36202*-AA-8	GE-Prolec Transformers Inc Sr Nt 4.500% 10/15/33	.....	07/15/2024	Call 100.0000	.....	.....14,000,000	14,000,000	14,000,000	14,000,000	.....	.....	.....	.....	.....	.....14,000,000	.....	.....	.....	.....472,500	10/15/2033	2.B PL
..36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 6.650% 07/20/31	.....	09/01/2024	Paydown	.....	.....45	45	45	45	.....	.....	.....	.....	.....	.....45	.....	.....	.....	.....2	07/20/2031	1.A FM
..36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 CI AF5 6.199% 04/25/34	.....	09/01/2024	Paydown	.....	.....215	215	215	214	.....	.....1	.....	.....1	.....	.....215	.....	.....	.....	.....8	04/25/2034	1.A FM
..36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 CI AF5 5.687% 06/25/34	.....	09/01/2024	Paydown	.....	.....39,478	39,478	39,477	39,342	.....	.....136	.....	.....136	.....	.....39,478	.....	.....	.....	.....1,325	06/25/2034	1.A FM
..36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40	.....	09/15/2024	Redemption 100.0000	.....	.....126,184	126,184	126,184	126,184	.....	.....	.....	.....	.....	.....126,184	.....	.....	.....	.....3,546	02/15/2040	1.A
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 CI A4 2.500% 03/25/52	.....	09/01/2024	Paydown	.....	.....9,495	9,495	9,451	9,453	.....	.....43	.....	.....43	.....	.....9,495	.....	.....	.....	.....158	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 CI A4 2.500% 02/26/52	.....	09/01/2024	Paydown	.....	.....85,616	85,616	86,419	86,351	.....	.....(735)	.....	.....(735)	.....	.....85,616	.....	.....	.....	.....1,423	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 CI A2 2.500% 04/25/52	.....	09/01/2024	Paydown	.....	.....47,899	47,899	48,064	48,048	.....	.....(149)	.....	.....(149)	.....	.....47,899	.....	.....	.....	.....770	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A4 4.000% 05/25/62	.....	09/01/2024	Paydown	.....	.....46,319	46,319	47,273	47,215	.....	.....(896)	.....	.....(896)	.....	.....46,319	.....	.....	.....	.....1,240	05/25/2062	1.A
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A16 4.000% 05/25/62	.....	09/01/2024	Paydown	.....	.....13,279	13,279	13,478	13,466	.....	.....(187)	.....	.....(187)	.....	.....13,279	.....	.....	.....	.....355	05/25/2062	1.A
..369550-BJ-6	General Dynamics Corp Sr Nt 4.250% 04/01/50	.....	08/15/2024	JP Morgan Securities LLC Redemption 100.0000	.....	.....4,415,250	5,000,000	4,334,641	4,335,636	.....	.....7,844	.....	.....7,844	.....	.....4,343,480	.....	.....71,770	71,770	185,938	04/01/2050	1.F FE
..37270*-AA-3	Georgetown Energy Partners, LL Sr Nt 3.580% 06/30/51	.....	09/30/2024	Redemption 100.0000	.....	.....10,567	10,567	10,567	10,563	.....	.....5	.....	.....5	.....	.....10,567	.....	.....	.....	.....589	06/30/2051	1.G PL
..37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A CI A2 5.240% 03/15/30	.....	09/15/2024	Paydown	.....	.....177,158	177,158	177,155	.....	.....	.....4	.....	.....4	.....	.....177,158	.....	.....	.....	.....5,236	03/15/2030	1.A FE
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A 3.860% 10/15/54	.....	09/15/2024	Paydown	.....	.....24,949	24,949	26,281	26,069	.....	.....(1,120)	.....	.....(1,120)	.....	.....24,949	.....	.....	.....	.....645	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A 3.930% 10/15/53	.....	09/15/2024	Paydown	.....	.....8,643	8,643	9,072	9,017	.....	.....(374)	.....	.....(374)	.....	.....8,643	.....	.....	.....	.....228	10/15/2053	1.A FE
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A CI A 3.840% 10/15/56	.....	09/15/2024	Paydown	.....	.....348,432	348,432	348,155	348,193	.....	.....239	.....	.....239	.....	.....348,432	.....	.....	.....	.....8,816	10/15/2056	1.A FE
..38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A 3.260% 10/15/53	.....	09/15/2024	Paydown	.....	.....192,035	192,035	192,014	192,018	.....	.....16	.....	.....16	.....	.....192,035	.....	.....	.....	.....4,282	10/15/2053	1.A FE
..382550-BG-5	Goodyear Tire & Rubber Co Sr Nt 4.875% 03/15/27	.....	09/20/2024	Various	.....	.....2,480,895	2,538,000	2,550,455	2,539,738	.....	.....(790)	.....	.....(790)	.....	.....2,538,948	.....	.....(58,053)	(58,053)	125,445	03/15/2027	4.A FE

STATEMENT AS OF SEPTEMBER 30, 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	
..387422-AB-4	SCF6P 2023-1A B ABS Se 23-1A CI A2 6.510% 05/20/30 .....	.....	09/20/2024	Paydown .....	.....	762,939	762,939	762,839	762,848	.....	.....	.....91	.....	.....91	762,939	.....	.....	.....	.....33,057	05/20/2030	1.A FE	....
..404121-AL-9	HCA INC Sr Nt 5.950% 09/15/54 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	15,000,393	15,000,000	15,000,650	.....	.....	.....(257)	.....	.....(257)	.....	.....15,000,393	.....	.....	.....	.....109,083	09/15/2054	2.C FE	....
..40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60 .....	.....	07/25/2024	Redemption 100.0000 .....	.....	2,300	2,300	2,300	2,300	.....	.....	.....	.....	.....	.....2,300	.....	.....	.....	.....76	12/31/2060	2.A PL	....
..410345-AL-6	Hanesbrands Ind Sr Nt 4.875% 05/15/26 .....	.....	09/16/2024	Jefferies & Company Inc .....	.....	166,740	168,000	169,600	168,615	.....	.....(178)	.....	.....(178)	.....	.....168,437	.....	.....(1,697)	(1,697)	6,870	05/15/2026	4.C FE	....
..437076-BW-1	Home Depot Inc Sr Nt 3.900% 12/06/28 .....	.....	09/10/2024	MarketAxess .....	.....	13,985,300	14,000,000	13,903,820	13,947,868	.....	.....6,748	.....	.....6,748	.....	.....13,954,617	.....	.....30,683	30,683	417,083	12/06/2028	1.F FE	....
..44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A CI A2 6.040% 01/21/31 .....	.....	09/21/2024	Paydown .....	.....	521,281	521,281	521,241	521,249	.....	.....32	.....	.....32	.....	.....521,281	.....	.....	.....	.....21,706	01/21/2031	1.A FE	....
..444859-BR-2	Humana Inc Sr Nt 2.150% 02/03/32 .....	.....	09/12/2024	MarketAxess .....	.....	3,284,463	3,900,000	3,131,684	3,230,772	.....	.....48,533	.....	.....48,533	.....	.....3,279,305	.....	.....5,158	5,158	93,167	02/03/2032	2.B FE	....
..44919*-AC-2	I595 Express LLC Sr Nt 3.310% 12/31/31 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	253,555	253,555	253,555	253,555	.....	.....	.....	.....	.....	.....253,555	.....	.....	.....	.....10,201	12/31/2031	1.F PL	....
..452327-AM-1	Illumina Inc Sr Nt 2.550% 03/23/31 .....	.....	09/12/2024	Goldman Sachs & Company .....	.....	11,537,750	13,300,000	11,137,979	11,347,242	.....	.....159,525	.....	.....159,525	.....	.....11,506,767	.....	.....30,983	30,983	329,729	03/23/2031	2.B FE	....
..45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 5.409% 08/25/35 .....	.....	09/25/2024	Paydown .....	.....	8,454	8,454	8,276	8,276	.....	.....178	.....	.....178	.....	.....8,454	.....	.....	.....	.....321	08/25/2035	1.A FM	....
..45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2004- 2 CI A6 4.826% 08/25/34 .....	.....	09/01/2024	Paydown .....	.....	1	1	1	1	.....	.....	.....	.....	.....	.....1	.....	.....	.....	.....	08/25/2034	1.A FM	....
..45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006- 1 CI 2A1 5.669% 05/25/36 .....	.....	09/25/2024	Paydown .....	.....	1,382	1,382	1,382	1,382	.....	.....	.....	.....	.....	.....1,382	.....	.....	.....	.....54	05/25/2036	1.A FM	....
..452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.369% 11/25/67 .....	.....	09/01/2024	Paydown .....	.....	199,108	199,108	200,286	200,203	.....	.....(1,095)	.....	.....(1,095)	.....	.....199,108	.....	.....	.....	.....9,736	11/25/2067	1.A FE	....
..452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 7.500% 11/25/67 .....	.....	09/01/2024	Paydown .....	.....	40,135	40,135	39,392	39,414	.....	.....721	.....	.....721	.....	.....40,135	.....	.....	.....	.....1,997	11/25/2067	1.D FE	....
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 4.380% 05/25/67 .....	.....	09/01/2024	Paydown .....	.....	905,910	905,910	905,899	905,770	.....	.....140	.....	.....140	.....	.....905,910	.....	.....	.....	.....26,123	05/25/2067	1.A FE	....
..45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 4.767% 06/25/67 .....	.....	09/01/2024	Paydown .....	.....	153,167	153,167	153,166	153,129	.....	.....37	.....	.....37	.....	.....153,167	.....	.....	.....	.....4,919	06/25/2067	1.A FE	....
..45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 6.819% 10/25/67 .....	.....	09/01/2024	Paydown .....	.....	531,951	531,951	531,951	531,857	.....	.....95	.....	.....95	.....	.....531,951	.....	.....	.....	.....23,835	10/25/2067	1.A FE	....
..45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 7.100% 10/25/67 .....	.....	09/01/2024	Paydown .....	.....	422,251	422,251	421,703	421,649	.....	.....603	.....	.....603	.....	.....422,251	.....	.....	.....	.....19,700	10/25/2067	1.C FE	....
..45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 CI A1 5.941% 02/25/68 .....	.....	09/01/2024	Paydown .....	.....	467,171	467,171	467,168	467,047	.....	.....124	.....	.....124	.....	.....467,171	.....	.....	.....	.....18,665	02/25/2068	1.A FE	....
..45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42 .....	.....	09/15/2024	Redemption 100.0000 .....	.....	80,650	80,650	80,932	80,918	.....	.....(268)	.....	.....(268)	.....	.....80,650	.....	.....	.....	.....2,447	09/15/2042	1.E	.....
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52 .....	.....	09/01/2024	Paydown .....	.....	38,302	38,302	38,303	38,298	.....	.....4	.....	.....4	.....	.....38,302	.....	.....	.....	.....623	02/25/2052	1.A	.....
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 2.500% 04/25/52 .....	.....	09/01/2024	Paydown .....	.....	68,234	68,234	67,925	67,938	.....	.....297	.....	.....297	.....	.....68,234	.....	.....	.....	.....1,141	04/25/2052	1.A	.....
..465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 CI A1 5.990% 07/25/64 .....	.....	09/03/2024	Paydown .....	.....	538,819	538,819	538,817	.....	.....	.....2	.....	.....2	.....	.....538,819	.....	.....	.....	.....13,268	07/25/2064	1.A FE	....
..46604K-AA-6	Ivy Hill Middle Market Cr Fund CLO Ser 2024- 22A CI A 7.182% 04/20/36 .....	.....	07/29/2024	NLAIC S/A Pension Risk Tfer .....	.....	4,150,000	4,150,000	4,150,000	.....	.....	.....	.....	.....	.....	.....4,150,000	.....	.....	.....	.....120,025	04/20/2036	1.A FE	....
..466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 5.500% 01/25/35 .....	.....	09/01/2024	Paydown .....	.....	8,511	8,511	8,582	8,525	.....	.....(14)	.....	.....(14)	.....	.....8,511	.....	.....	.....	.....310	01/25/2035	1.A FM	....
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3 2.500% 05/25/52 .....	.....	09/01/2024	Paydown .....	.....	2,291	2,291	2,279	2,280	.....	.....11	.....	.....11	.....	.....2,291	.....	.....	.....	.....38	05/25/2052	1.A	.....
..46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 2.500% 06/25/52 .....	.....	09/01/2024	Paydown .....	.....	20,403	20,403	20,205	20,216	.....	.....187	.....	.....187	.....	.....20,403	.....	.....	.....	.....340	06/25/2052	1.A	.....

STATEMENT AS OF SEPTEMBER 30, 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	
..46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 CI A2 4.750% 01/25/63 .....	.....	09/01/2024	Paydown .....	.....	81,365	81,365	73,775	74,071	.....	.....7,294	.....	.....7,294	.....	.....81,365	.....	.....	.....	.....2,703	01/25/2063	1.D FE	....
..46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 CI A1 5.250% 11/25/63 .....	.....	09/01/2024	Paydown .....	.....	880,109	880,109	847,897	848,783	.....	.....31,325	.....	.....31,325	.....	.....880,109	.....	.....	.....	.....31,759	11/25/2063	1.A FE	....
..46657W-AU-2	JPM Mortgage Trust ABS Ser 2024-4 CI A9 6.500% 10/25/54 .....	.....	09/01/2024	Paydown .....	.....	1,722,167	1,722,167	1,717,054	.....	.....	.....5,113	.....	.....5,113	.....	.....1,722,167	.....	.....	.....	.....37,307	10/25/2054	1.B FE	....
..49436B-BY-8	Kimberly-Clark Corp Sr Nt 3.950% 11/01/28 .....	.....	09/10/2024	Stifel Nicolaus & Co Inc .....	.....	12,019,320	12,000,000	11,981,280	11,990,056	.....	.....1,314	.....	.....1,314	.....	.....11,991,371	.....	.....27,949	27,949	408,167	11/01/2028	1.F FE	....
..513272-AE-4	Lamb Weston HLD Sr Nt 4.375% 01/31/32 .....	.....	07/17/2024	NLAIC S/A Pension Risk Tfer .....	.....	1,658,477	1,857,000	1,655,557	.....	.....	.....2,921	.....	.....2,921	.....	.....1,658,477	.....	.....	.....	.....37,688	01/31/2032	3.C FE	....
..52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 CI A2 5.359% 09/26/45 .....	.....	09/26/2024	Paydown .....	.....	1,577	15,125	7,397	7,397	.....	.....	.....	.....	.....	.....7,397	.....	.....(5,820)	(5,820)	651	09/26/2045	1.A FM	....
..525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A CI A2 6.190% 08/15/29 .....	.....	09/15/2024	Paydown .....	.....	142,245	142,245	142,232	.....	.....	.....13	.....	.....13	.....	.....142,245	.....	.....	.....	.....4,913	08/15/2029	1.D FE	....
..527298-BS-1	Level 3 Financing Inc Sr Nt 3.625% 01/15/29 .....	.....	07/12/2024	Deutsche Bank Capital .....	.....	1,768,163	5,070,000	2,293,541	5,044,896	.....	.....1,079	2,752,433	(2,751,354)	.....	.....2,293,541	.....	.....(525,379)	(525,379)	107,209	01/15/2029	5.C FE	....
..527298-BT-9	Level 3 Financing Inc Sr Nt 3.750% 07/15/29 .....	.....	07/12/2024	Deutsche Bank Capital .....	.....	3,130,050	9,240,000	4,177,783	9,248,193	.....	.....(921)	5,069,489	(5,070,410)	.....	.....4,177,783	.....	.....(1,047,733)	(1,047,733)	346,500	07/15/2029	5.C FE	....
..551925-AA-8	M&T Equipment Notes Ser 23-1A CI A2 6.090% 07/15/30 .....	.....	09/15/2024	Paydown .....	.....	2,540,454	2,540,454	2,540,363	2,540,382	.....	.....72	.....	.....72	.....	.....2,540,454	.....	.....	.....	.....102,921	07/15/2030	1.A FE	....
..55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 CI A1 3.907% 04/25/66 .....	.....	09/01/2024	Paydown .....	.....	207,815	207,815	205,809	205,974	.....	.....1,841	.....	.....1,841	.....	.....207,815	.....	.....	.....	.....5,490	04/25/2066	1.A FE	....
..55286G-AA-1	MFRA Trust Ser 23-INV1 CI A1 5.920% 02/25/58 .....	.....	09/01/2024	Paydown .....	.....	13,577	13,577	13,600	13,597	.....	.....(21)	.....	.....(21)	.....	.....13,577	.....	.....	.....	.....520	02/25/2058	1.A FE	....
..55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 CI A1 6.617% 07/25/68 .....	.....	09/01/2024	Paydown .....	.....	3,462,473	3,462,473	3,462,425	3,460,425	.....	.....2,047	.....	.....2,047	.....	.....3,462,473	.....	.....	.....	.....156,207	07/25/2068	1.A FE	....
..55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	404,929	404,929	404,929	404,929	.....	.....	.....	.....	.....	.....404,929	.....	.....	.....	.....8,807	05/31/2039	2.B PL	....
..55822N-AA-7	Madison Park Funding Ltd CLO Ser 2023-61A CI A 7.012% 01/20/37 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	16,000,000	16,000,000	16,000,000	16,000,000	.....	.....	.....	.....	.....	.....16,000,000	.....	.....	.....	.....813,145	01/20/2037	1.A FE	....
..57456#-AA-3	Mas RNG Holdings LLC Ser A (Project Peachtree) IFM 3.650% 12/31/39 .....	.....	09/01/2024	Redemption 100.0000 .....	.....	(68,518)	(68,518)	(68,518)	(68,518)	.....	.....	.....	.....	.....	.....(68,518)	.....	.....	.....	.....	12/31/2039	2.C PL	....
..57456#-AB-1	Mas RNG Holdings LLC Ser B (Project Peachtree) IFM 3.650% 12/31/39 .....	.....	09/01/2024	Redemption 100.0000 .....	.....	(317,192)	(317,192)	(317,192)	(317,192)	.....	.....	.....	.....	.....	.....(317,192)	.....	.....	.....	.....	12/31/2039	2.C PL	....
..576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 CI 9A3 5.500% 01/25/35 .....	.....	08/01/2024	Paydown .....	.....	106	106	107	64	42	.....	.....	.....42	.....	.....106	.....	.....	.....	.....4	01/25/2035	4.C FM	....
..576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004-13 CI 9A3 5.500% 01/25/35 .....	.....	09/01/2024	Paydown .....	.....	524	524	529	318	207	.....	.....	.....207	.....	.....525	.....	.....(1)	(1)	18	01/25/2035	5.A FM	....
..576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005-2 CI 4A1 5.500% 03/25/35 .....	.....	09/01/2024	Paydown .....	.....	11,646	11,646	11,853	11,711	.....	.....(65)	.....	.....(65)	.....	.....11,646	.....	.....	.....	.....428	03/25/2035	3.B FM	....
..576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005-3 CI 6A1 5.500% 04/25/35 .....	.....	09/01/2024	Paydown .....	.....	15,032	16,386	13,384	13,384	.....	.....	.....	.....	.....	.....13,384	.....	.....1,648	1,648	590	04/25/2035	3.A FM	....
..590738-AB-2	Mesquite Power Ser 17-A Sec Nt 4.640% 12/31/46 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	233,474	233,474	233,474	233,474	.....	.....	.....	.....	.....	.....233,474	.....	.....	.....	.....8,125	12/31/2046	2.A PL	....
..59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A CI A 3.750% 04/25/58 .....	.....	09/01/2024	Paydown .....	.....	14,344	14,344	14,549	14,443	.....	.....(99)	.....	.....(99)	.....	.....14,344	.....	.....	.....	.....366	04/25/2058	1.A	.....
..59549W-AB-9	Mid State Tr LBASS Ser 11 CI M1 5.598% 07/15/38 .....	.....	09/15/2024	Paydown .....	.....	15,558	15,558	15,558	15,558	.....	.....	.....	.....	.....	.....15,558	.....	.....	.....	.....591	07/15/2038	2.B FE	....
..59890D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 CI A1 6.050% 10/25/67 .....	.....	09/01/2024	Paydown .....	.....	111,952	111,952	110,493	110,544	.....	.....1,408	.....	.....1,408	.....	.....111,952	.....	.....	.....	.....4,346	10/25/2067	1.A FE	....
..59890Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 CI A1B 3.500% 04/25/66		09/01/2024	Paydown		356,677	356,677	375,368	365,065		(8,388)		(8,388)		356,677				8,308	04/25/2066	1.A	

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59		09/01/2024	Paydown Redemption 100.0000		7,794	7,794	7,831	7,802		(8)		(8)		7,794				140	07/25/2059	1.A
..607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39		08/09/2024			166,765	166,765	166,765	166,765						166,765				3,977	05/09/2039	1.F
..61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18 CI 300A 3.749% 08/15/31		08/16/2024	Call Redemption 100.0000		10,000,000	10,000,000	7,600,000	8,448,457		1,551,543		1,551,543		10,000,000				254,099	08/15/2031	1.A
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51		09/30/2024			127,893	127,893	127,893	127,893						127,893				3,185	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		09/01/2024	Paydown Bank of America B1SD		1,097,438	1,097,438	1,083,944			13,494		13,494		1,097,438				30,942	01/26/2054	1.A FE
..62886H-AP-6	NCL Corporation Ltd Sr Nt 3.625% 12/15/24		09/09/2024	Dealer		1,421,063	1,430,000	1,430,000	1,430,000						1,430,000		(8,938)	(8,938)	38,158	12/15/2024	5.A FE
..62886H-AP-6	NCL Corporation Ltd Sr Nt 3.625% 12/15/24 NMEF 2023-A A2 ABS Ser 23-1 CI A1 6.570%		09/17/2024	Call 100.0000		3,066,000	3,066,000	3,066,000	3,066,000						3,066,000				83,974	12/15/2024	5.A FE
..62890Q-AB-1	NMEF 2023-A A2 ABS Ser 23-1 CI A1 6.570% 06/17/30		09/17/2024	Paydown		1,888,616	1,888,616	1,888,608	1,888,600		16		16		1,888,616				82,963	06/17/2030	1.A FE
..62920K-AB-8	NMEF Funding LLC Ser 22-A CI A2 2.580% 10/16/28		09/16/2024	Paydown Redemption 100.0000		423,780	423,780	414,907	417,877		5,903		5,903		423,780				7,257	10/16/2028	1.A FE
..62988*-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt 5.096% 03/15/38		09/15/2024			51,144	51,144	51,144	51,144						51,144				1,738	03/15/2038	1.A
..63080*-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28		08/15/2024	Call 100.0000		75,915	75,915	75,915	75,915						75,915				2,515	09/15/2028	1.A
..64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 CI A17 4.881% 11/25/33		09/01/2024	Paydown		499	499	499	498		1		1		499				17	11/25/2033	1.A FM
..64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59		09/01/2024	Paydown		38,636	38,636	39,523	39,287		(651)		(651)		38,636				902	09/25/2059	1.A
..64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59		09/01/2024	Paydown		32,429	32,429	34,312	33,723		(1,293)		(1,293)		32,429				594	11/25/2059	1.A
..64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A CI A1 3.750% 11/25/35		09/01/2024	Paydown		10,849	10,849	11,324	11,168		(319)		(319)		10,849				274	11/25/2035	1.A FE
..64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.850% 08/27/57		09/01/2024	Paydown		52,751	52,751	49,850	50,838		1,913		1,913		52,751				1,342	08/27/2057	1.A
..64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57		09/01/2024	Paydown		102,354	102,354	109,439	107,539		(5,184)		(5,184)		102,354				2,918	12/25/2057	1.A
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/59		09/01/2024	Paydown		331,893	331,893	336,565	334,189		(2,296)		(2,296)		331,893				7,147	02/25/2059	1.A
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59		09/01/2024	Paydown		138,130	138,130	141,853	140,681		(2,551)		(2,551)		138,130				3,216	08/25/2059	1.A
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 3.500% 12/25/58		09/01/2024	Paydown		517,839	517,839	533,052	528,932		(11,093)		(11,093)		517,839				12,257	12/25/2058	1.A
..64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 CI A1 6.296% 11/25/52		09/01/2024	Paydown Redemption 100.0000		1,257,847	1,257,847	1,246,000	1,246,571		11,276		11,276		1,257,847				51,699	11/25/2052	1.A FE
..65034*-AA-9	Traffic Investors LLC (Newark Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		09/15/2024	Redemption 100.0000		33,487	33,487	33,487	33,487						33,487				963	12/15/2039	2.B
..65034*-AC-5	CBN Investors LLC (Newark II) Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		09/15/2024	Redemption 100.0000		33,497	33,497	33,497	33,497						33,497				949	12/15/2039	2.B
..65034*-AE-1	ESN Invest LLC Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39		09/15/2024	Redemption 100.0000		32,139	32,139	32,139	32,139						32,139				925	12/15/2039	2.B
..65342Q-AC-6	NextEra Energy Operating Sr Nt 4.250% 09/15/24		09/15/2024	Maturity		4,172,000	4,172,000	3,921,680	4,136,730		35,270		35,270		4,172,000				177,310	09/15/2024	3.A FE
..65342Q-AK-8	NextEra Energy Operating Sr Nt 4.250% 07/15/24		07/15/2024	Maturity Redemption 100.0000		2,883,000	2,883,000	2,816,409	2,852,902		30,098		30,098		2,883,000				122,528	07/15/2024	3.A FE
..65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt Blackrock 3.330% 09/30/44		09/30/2024			781,679	781,679	781,679	781,679						781,679				19,521	09/30/2044	2.C PL

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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 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	
..65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 CI A6 4.820% 03/25/34 .....	.....	09/01/2024	Paydown .....	.....	.....7	7	7	7	.....	.....	.....	.....	.....	.....7	.....	.....	.....	.....	03/25/2034	1.A FM	....
..65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 CI A6 5.603% 07/25/34 .....	.....	09/01/2024	Paydown .....	.....	.....1,159	1,159	1,150	1,152	.....	.....7	.....	.....7	.....	.....1,159	.....	.....	.....	.....43	07/25/2034	1.A FM	....
..65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3 CI A6 5.293% 10/25/34 .....	.....	09/01/2024	Paydown .....	.....	.....1	1	1	1	.....	.....	.....	.....	.....	.....1	.....	.....	.....	.....	10/25/2034	1.A FM	....
..670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 CI A1 6.319% 01/25/62 .....	.....	09/01/2024	Paydown .....	.....	.....541,836	541,836	540,738	540,564	.....	.....1,272	.....	.....1,272	.....	.....541,836	.....	.....	.....	.....22,425	01/25/2062	1.A FE	....
..670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62 .....	.....	09/01/2024	Paydown .....	.....	.....140,650	140,650	141,215	71,539	.....	.....(548)	.....	.....(548)	.....	.....140,650	.....	.....	.....	.....5,116	11/25/2062	1.A FE	....
..67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 CI A1 5.878% 12/25/63 .....	.....	09/01/2024	Paydown .....	.....	.....1,359,936	1,359,936	1,359,924	.....	.....	.....12	.....	.....12	.....	.....1,359,936	.....	.....	.....	.....45,741	12/25/2063	1.A FE	....
..67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 6.450% 09/25/62 .....	.....	09/01/2024	Paydown .....	.....	.....229,040	229,040	228,677	85,473	.....	.....366	.....	.....366	.....	.....229,040	.....	.....	.....	.....9,623	09/25/2062	1.A FE	....
..67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 CI A1 5.928% 11/25/63 .....	.....	09/01/2024	Paydown .....	.....	.....216,267	216,267	216,265	.....	.....	.....2	.....	.....2	.....	.....216,267	.....	.....	.....	.....8,618	11/25/2063	1.A FE	....
..674599-DB-8	Occidental Petroleum Corp Sr Nt 6.950% 07/01/24 .....	.....	07/01/2024	Maturity .....	.....	.....7,886,000	7,886,000	8,879,251	7,998,929	.....	.....(112,929)	.....	.....(112,929)	.....	.....7,886,000	.....	.....	.....	.....548,077	07/01/2024	2.C FE	....
..674921-AB-7	OCOU 2023-1A A2 Ser 23-1A CI A2 6.230% 04/15/27 .....	.....	09/15/2024	Paydown .....	.....	.....1,254,673	1,254,673	1,254,548	1,254,566	.....	.....107	.....	.....107	.....	.....1,254,673	.....	.....	.....	.....52,333	04/15/2027	1.A FE	....
..68267E-AA-2	OneMain Direct Auto Rec Tr LBASS Ser 2019-1A CI A 3.630% 09/14/27 .....	.....	09/14/2024	Paydown .....	.....	.....1,102,043	1,102,043	1,101,854	1,102,003	.....	.....40	.....	.....40	.....	.....1,102,043	.....	.....	.....	.....26,672	09/14/2027	1.A FE	....
..69120Y-AA-3	Owl Rock CLO Ltd CLO Ser 2024-16A CI A 7.282% 04/20/36 .....	.....	08/20/2024	NLAIC S/A Pension Risk Tfer .....	.....	.....4,200,000	4,200,000	4,200,000	.....	.....	.....	.....	.....	.....	.....4,200,000	.....	.....	.....	.....143,394	04/20/2036	1.A FE	....
..69346V-AA-7	Performance Food Group Sr Nt 5.500% 10/15/27 Wells Fargo Securities LLC .....	.....	09/04/2024	Paydown .....	.....	.....1,405,800	1,420,000	1,413,680	1,401,443	.....	.....(572)	.....	.....(572)	.....	.....1,400,871	.....	.....4,929	4,929	69,422	10/15/2027	4.A FE	....
..69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 CI A1 6.221% 11/25/68 .....	.....	09/01/2024	Paydown .....	.....	.....158,666	158,666	158,666	158,665	.....	.....2	.....	.....2	.....	.....158,666	.....	.....	.....	.....6,933	11/25/2068	1.A FE	....
..693977-AA-8	PRP Advisors LLC RMBS Ser 2024-NQM1 CI A1 6.265% 10/25/68 .....	.....	09/01/2024	Paydown Redemption 100.0000 .....	.....	.....2,271,945	2,271,945	2,271,943	.....	.....	.....3	.....	.....3	.....	.....2,271,945	.....	.....	.....	.....74,011	10/25/2068	1.A FE	....
..70163#-AA-0	Parliament Funding I Nt 8.825% 07/15/30 ... Peoples United Bank Sr Nt 4.000% 07/15/24 .....	.....	08/27/2024	Maturity .....	.....	.....873,743	873,743	873,743	873,743	.....	.....	.....	.....	.....	.....873,743	.....	.....	.....	.....61,276	07/15/2030	1.A PL	....
..71270Q-EB-8	Pine Street Trust III Sr Nt 6.223% 05/15/54 NLAIC S/A Pension Risk Tfer .....	.....	07/15/2024	Maturity .....	.....	.....2,000,000	2,000,000	1,988,180	1,999,241	.....	.....759	.....	.....759	.....	.....2,000,000	.....	.....	.....	.....80,000	07/15/2024	2.A FE	....
..72284K-AB-7	PNC Equip Finc LLC LBASS Priv PI Nt Ser D 3.050% 11/15/27 .....	.....	09/26/2024	Redemption 100.0000 .....	.....	.....15,395,132	15,006,000	15,395,598	.....	.....	.....(466)	.....	.....(466)	.....	.....15,395,132	.....	.....	.....	.....184,925	05/15/2054	2.A FE	....
..73019#-AD-4	Prairie Breeze Sr Nt CI B 3.550% 05/01/39 Preferred Term Sec Ltd VI LBASS Mezz Nt PTP .....	.....	09/21/2024	Various .....	.....	.....88	88	88	88	.....	.....	.....	.....	.....	.....88	.....	.....	.....	.....2,014	11/15/2027	1.D	.....
..73943#-AD-5	Prairie Breeze Sr Nt CI B 3.550% 05/01/39 Preferred Term Sec Ltd VI LBASS Mezz Nt PTP .....	.....	09/30/2024	Various .....	.....	.....107,226	107,226	107,226	106,636	.....	.....590	.....	.....590	.....	.....107,226	.....	.....	.....	.....4,328	05/01/2039	2.C PL	....
..74041E-AC-9	6.193% 03/23/35 Preferred Term Sec Ltd LBASS Sr Nt CI A-1 PTP .....	.....	09/23/2024	Paydown .....	.....	.....11,337	11,337	630	630	.....	.....10,708	.....	.....10,708	.....	.....11,337	.....	.....	.....	.....566	03/23/2035	1.G FE	....
..74042C-AA-6	6.010% 03/22/38 Preferred Term Sec Ltd LBASS XIX Nt CI B PTP .....	.....	09/23/2024	Paydown .....	.....	.....241,920	241,920	164,203	185,685	.....	.....56,235	.....	.....56,235	.....	.....241,920	.....	.....	.....	.....12,079	03/22/2038	1.A FE	....
..74042H-AC-1	5.808% 12/22/35 Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 5.297% 03/22/38 .....	.....	09/23/2024	Paydown Redemption 100.0000 .....	.....	.....12,568	12,568	12,570	12,568	.....	.....(1)	.....	.....(1)	.....	.....12,568	.....	.....	.....	.....599	12/22/2035	1.D FE	....
..74042J-AA-1	Prestige Auto Receivables Tr ABS Ser 2024-1A CI A2 5.690% 05/17/27 .....	.....	09/23/2024	Paydown .....	.....	.....24,819	24,819	24,819	24,819	.....	.....	.....	.....	.....	.....24,819	.....	.....	.....	.....1,135	03/22/2038	1.A FE	....
..74113Q-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A CI B 5.710% 05/15/28 .....	.....	09/17/2024	Paydown .....	.....	.....94,011	94,011	94,005	.....	.....	.....6	.....	.....6	.....	.....94,011	.....	.....	.....	.....2,481	05/17/2027	1.A FE	....
..74113Q-AE-1	Prestige Auto Receivables Tr ABS Ser 2024-1A CI B 5.710% 05/15/28 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	.....249,979	250,000	249,973	.....	.....	.....6	.....	.....6	.....	.....249,979	.....	.....	.....	.....7,058	05/15/2028	1.C FE	....
..747262-AY-9	QVC INC Sec Nt 4.750% 02/15/27		09/19/2024	JP Morgan Securities LLC		544,980	586,000	531,795	548,694		7,873		7,873		556,567		(11,587)	(11,587)	30,464	02/15/2027	4.B 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 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
..74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 CI A3 5.269% 02/25/37		09/25/2024	Paydown		10,899	5,503	3,682	3,671		11		11		3,682		7,217	7,217	521	02/25/2037	1.A FM
..75003@-AA-5	Renewable Energy Alternatives Sr Nt 3.820% 09/30/46		08/14/2024	Various Redemption 100.0000		23,772	23,772	23,772	23,155		617		617		23,772				3,827	09/30/2046	2.C PL
..75003@-AB-3	Renewable Energy Alternatives Sr Nt Ser B 5.330% 09/30/46		08/14/2024			(372)	(372)	(372)	(370)		(2)		(2)		(372)				(990)	09/30/2046	2.C PL
..75525H-AA-8	Reach Financial, LLC ABS Ser 2024-2A QL A 5.880% 07/15/31		09/15/2024	Paydown		149,050	149,050	149,042			8		8		149,050				1,096	07/15/2031	1.C FE
..75526P-AA-9	Reach Financial LLC Ser 2024-1A CI A 6.300% 02/18/31		09/18/2024	Paydown		42,307	42,307	42,306			1		1		42,307				1,412	02/18/2031	1.C FE
..756109-AQ-7	Realty Income Corp Sr Nt 3.875% 07/15/24		07/15/2024	Maturity		1,500,000	1,500,000	1,527,555	1,502,212		(2,212)		(2,212)		1,500,000				58,125	07/15/2024	1.G FE
..758465-BA-5	Reese Park CLO Ltd CLO Ser 2020-1A CI AR 6.693% 10/15/34		08/29/2024	Wells Fargo Securities LLC		25,027,000	25,000,000	25,000,000	25,000,000						25,000,000		27,000	27,000	1,491,098	10/15/2034	1.A FE
..76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 CI 2A3 6.000% 05/25/37		07/01/2024	Paydown			(1)	(1)	(1)						(1)		1	1		05/25/2037	5.A FM
..771196-BE-1	Roche Hldgs Inc Sr Nt 3.350% 09/30/24		09/30/2024	Maturity Redemption 100.0000		10,000,000	10,000,000	10,150,300	10,013,079		(13,079)		(13,079)		10,000,000				335,000	09/30/2024	1.C FE
..77678#-AA-3	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49		07/01/2024			1,733	1,733	1,055	1,044		9,091	8,402	689		1,733				418	12/31/2049	3.C PL
..780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt 7.500% 10/15/27		07/30/2024	Various		3,135,119	2,965,000	3,474,763	3,160,040		(27,219)		(27,219)		3,132,820		2,299	2,299	176,336	10/15/2027	3.B FE
..783896-AC-7	SCF Equipment Trust LLC ABS Ser 2024-1A CI A3 5.520% 01/20/32		09/26/2024	NLAIC S/A Pension Risk Tfer		1,599,828	1,600,000	1,599,819			9		9		1,599,828				23,797	01/20/2032	1.A FE
..78397W-AC-0	SCF Equipment Trust LLC ABS Ser 2022-2A CI A3 6.500% 10/21/30		09/21/2024	Paydown		102,985	102,985	102,656	102,876		109		109		102,985				5,021	10/21/2030	1.A FE
..78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 6.830% 11/10/28		09/01/2024			39,223	39,223	41,014	39,400		(176)		(176)		39,223				1,813	11/10/2028	2.C
..785592-AM-8	Sabine Pass Liquefaction 1st Lien Nt 5.625% 03/01/25		09/30/2024	Call 100.1997		188,375	188,000	203,694	190,125		(1,716)		(1,716)		188,409		(409)	(409)	11,802	03/01/2025	2.A FE
..802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 CI A2 6.180% 02/16/27		09/15/2024	Paydown		3,088,661	3,088,661	3,088,624	3,088,620		41		41		3,088,661				127,452	02/16/2027	1.A FE
..805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 CI AF6 4.135% 12/25/33		09/01/2024	Paydown		485	485	485	485						485				12	12/25/2033	1.A FM
..81725W-AJ-2	Sensata Technologies BV Sr Nt 5.000% 10/01/25		07/15/2024	Call 100.0000		10,000,000	10,000,000	9,996,740	9,981,509		5,439		5,439		9,986,948		13,052	13,052	494,444	10/01/2025	3.B FE
..842434-CM-2	Southern CA Gas Co 1st Mtg 3.150% 09/15/24		08/30/2024	Call 100.0000 Redemption 100.0000		7,500,000	7,500,000	7,472,550	7,497,779		2,083		2,083		7,499,862		138	138	226,406	09/15/2024	1.D FE
..84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		08/16/2024			171,837	171,837	175,268	173,422		(1,585)		(1,585)		171,837				6,176	02/15/2026	4.B FE
..84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26		08/15/2024	Redemption 100.0000		325,018	325,018	331,509	328,017		(2,998)		(2,998)		325,018				12,231	02/15/2026	4.C FE
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 CI A1 4.161% 03/25/67		09/01/2024	Paydown		369,065	369,065	366,553	366,608		2,457		2,457		369,065				9,348	03/25/2067	1.A FE
..863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 CI 3A1 6.315% 10/25/34		09/01/2024	Paydown		3,906	3,906	3,940	3,917		(3)		(3)		3,915		(9)	(9)	170	10/25/2034	1.A FM
..88430T-AA-9	Putnam Advisory CLO Ser 2021-1A CI A 6.763% 10/15/34		09/20/2024	Call 100.0000		14,890,000	14,890,000	14,786,500	14,799,822		13,294		13,294		14,813,116		76,884	76,884	956,076	10/15/2034	1.A FE
..88430T-AC-5	Putnam Advisory CLO Ser 2021-1A CI B1 7.313% 10/15/34		09/20/2024	Call 100.0000		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				329,668	10/15/2034	1.C FE
..88430T-AE-1	Putnam Advisory CLO Ser 2021-1A CI C 7.813% 10/15/34		09/20/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				222,378	10/15/2034	1.F FE
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1 2.750% 06/25/57		09/01/2024	Paydown		14,552	14,552	15,112	14,825		(273)		(273)		14,552				270	06/25/2057	1.A

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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 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
..89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A1 3.250% 03/25/58 .....	.....	09/01/2024	Paydown .....	.....	80,029	80,029	85,478	82,440	.....	(2,410)	.....	(2,410)	.....	80,029	.....	.....	.....	2,228	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1 2.900% 10/25/59 .....	.....	09/01/2024	Paydown .....	.....	7,866	7,866	8,363	8,201	.....	(335)	.....	(335)	.....	7,866	.....	.....	.....	152	10/25/2059	1.A
..893830-BQ-1	Transocean Inc Sr Nt 11.500% 01/30/27 .....	.....	07/30/2024	Call 102.8750 .....	.....	867,236	843,000	345,293	345,293	.....	.....	.....	.....	.....	345,293	.....	497,707	497,707	121,181	01/30/2027	4.C FE
..89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 CI A 2.750% 03/17/38 .....	.....	08/01/2024	Paydown .....	.....	6,108	6,108	6,108	6,103	.....	5	.....	5	.....	6,108	.....	.....	.....	112	03/17/2038	1.A FE
..89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A CI A 6.360% 12/15/27 .....	.....	09/15/2024	Paydown .....	.....	335,100	335,100	335,077	.....	.....	23	.....	23	.....	335,100	.....	.....	.....	5,314	12/15/2027	1.E FE
..90139B-AA-1	Twin Brook Cap XIII WSPV 8.382% 01/20/27 .....	.....	08/16/2024	.....	.....	346,555	346,555	346,555	346,555	.....	.....	.....	.....	.....	346,555	.....	.....	.....	21,471	01/20/2027	1.E PL
..902494-AX-1	Tyson Foods Inc Sr Nt 3.950% 08/15/24 .....	.....	08/15/2024	Maturity .....	.....	23,875,000	23,875,000	24,435,068	23,919,930	.....	(44,930)	.....	(44,930)	.....	23,875,000	.....	.....	.....	943,063	08/15/2024	2.B FE
..90265E-AU-4	UDR Inc Sr Nt 1.900% 03/15/33 .....	.....	09/12/2024	.....	.....	2,148,315	2,690,000	2,037,729	2,086,037	.....	36,787	.....	36,787	.....	2,122,824	.....	25,491	25,491	50,826	03/15/2033	2.A FE
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31 .....	.....	07/02/2024	Redemption 100.0000 .....	.....	1,406	1,406	1,406	1,406	.....	.....	.....	.....	.....	1,406	.....	.....	.....	87	01/02/2031	1.C FE
..90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA 4.150% 08/25/31 .....	.....	08/25/2024	Redemption 100.0000 .....	.....	582,280	582,280	597,997	594,170	.....	(11,890)	.....	(11,890)	.....	582,280	.....	.....	.....	24,165	08/25/2031	1.E FE
..90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT 4.550% 08/25/31 .....	.....	08/25/2024	Redemption 100.0000 .....	.....	191,804	191,804	193,624	193,236	.....	(1,431)	.....	(1,431)	.....	191,804	.....	.....	.....	8,727	08/25/2031	2.B FE
..90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27 .....	.....	07/15/2024	Redemption 100.0000 .....	.....	864,225	864,225	963,176	928,805	.....	(64,580)	.....	(64,580)	.....	864,225	.....	.....	.....	38,080	10/15/2027	1.E FE
..90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31 .....	.....	09/01/2024	Redemption 100.0000 .....	.....	495,652	495,652	495,652	495,652	.....	.....	.....	.....	.....	495,652	.....	.....	.....	18,339	09/01/2031	2.B FE
..90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 CI B 4.600% 09/01/27 .....	.....	09/01/2024	Redemption 100.0000 .....	.....	619,812	619,812	619,812	619,812	.....	.....	.....	.....	.....	619,812	.....	.....	.....	28,511	09/01/2027	3.A FE
..90932V-AA-3	United Air PTC Ser 2020-1 CI B PTT 4.875% 01/15/26 .....	.....	07/15/2024	Redemption 100.0000 .....	.....	182,000	182,000	192,186	187,064	.....	(5,064)	.....	(5,064)	.....	182,000	.....	.....	.....	6,654	01/15/2026	2.A FE
..91159H-HK-9	US Bancorp Sub Nt 3.600% 09/11/24 .....	.....	09/11/2024	Maturity .....	.....	29,548,000	29,548,000	29,758,279	29,566,589	.....	(18,589)	.....	(18,589)	.....	29,548,000	.....	.....	.....	1,063,728	09/11/2024	1.G FE
..912920-AK-1	Qwest Corp Sr Nt 7.250% 09/15/25 .....	.....	09/11/2024	RW Pressprich & Co 100.0000 .....	.....	369,075	370,000	435,675	394,602	.....	(9,873)	.....	(9,873)	.....	384,729	.....	(15,654)	(15,654)	26,601	09/15/2025	4.C FE
..91741B-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26 .....	.....	09/15/2024	Redemption 100.0000 .....	.....	80,679	80,679	80,679	80,679	.....	.....	.....	.....	.....	80,679	.....	.....	.....	2,906	12/15/2026	1.A
..91825K-AA-5	Vinebrook Homes RMBS Ser 2023 SFR1 CI A 4.750% 12/17/40 .....	.....	09/01/2024	Paydown .....	.....	185,983	185,983	172,275	172,430	.....	13,553	.....	13,553	.....	185,983	.....	.....	.....	6,406	12/17/2040	1.A FE
..91838*-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38 .....	.....	09/21/2024	Redemption 100.0000 .....	.....	73,586	73,586	73,586	73,586	.....	.....	.....	.....	.....	73,586	.....	.....	.....	1,904	06/21/2038	1.A
..91860B-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41 .....	.....	09/20/2024	Redemption 100.0000 .....	.....	73,764	73,764	73,764	73,764	.....	.....	.....	.....	.....	73,764	.....	.....	.....	1,402	05/20/2041	1.B
..91913Y-BC-3	Valero Energy Corp Sr Nt 2.800% 12/01/31 .....	.....	09/12/2024	JP Morgan Securities LLC .....	.....	2,389,284	2,700,000	2,309,013	2,343,517	.....	26,393	.....	26,393	.....	2,369,909	.....	19,375	19,375	59,220	12/01/2031	2.B FE
..92328M-AE-3	Venture Global Cal. Ps. LLC Sec Nt 6.250% 01/15/30 .....	.....	08/20/2024	NLAIC S/A Pension Risk Tfer .....	.....	551,106	550,000	551,062	.....	.....	44	.....	44	.....	551,106	.....	.....	.....	20,530	01/15/2030	3.B FE
..92332Y-AB-7	Venture Global LNG, Inc Sec Nt 8.375% 06/01/31 .....	.....	08/20/2024	NLAIC S/A Pension Risk Tfer .....	.....	360,659	349,000	361,215	.....	.....	(556)	.....	(556)	.....	360,659	.....	.....	.....	6,414	06/01/2031	3.B FE
..92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A CI AR 6.663% 04/15/32 .....	.....	09/04/2024	Call 100.0000 .....	.....	10,685,922	10,685,922	10,685,922	10,685,922	.....	.....	.....	.....	.....	10,685,922	.....	.....	.....	644,398	04/15/2032	1.A FE
..92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A CI AR 6.663% 04/15/32 .....	.....	07/15/2024	Paydown .....	.....	15,527	15,527	15,527	15,527	.....	.....	.....	.....	.....	15,527	.....	.....	.....	790	04/15/2032	1.A FE
..92338B-AQ-8	Verde CLO Ltd CLO Ser 2019-1A CI BR 7.163% 04/15/32 .....	.....	09/04/2024	Call 100.0000 .....	.....	3,500,000	3,500,000	3,500,000	3,500,000	.....	.....	.....	.....	.....	3,500,000	.....	.....	.....	226,812	04/15/2032	1.C FE

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment 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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1 4.474% 04/25/67 .....	.....	09/01/2024	Paydown .....	.....	22,281	22,281	22,281	22,277	.....	4	.....	4	.....	22,281	.....	.....	.....	664	04/25/2067	1.A FE
..92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 CI A1 4.130% 02/25/67 .....	.....	09/01/2024	Paydown .....	.....	99,068	99,068	98,808	98,806	.....	262	.....	262	.....	99,068	.....	.....	.....	2,619	02/25/2067	1.A FE
..92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 CI A2 4.130% 02/25/67 .....	.....	09/01/2024	Paydown .....	.....	131,700	131,700	130,859	130,912	.....	788	.....	788	.....	131,700	.....	.....	.....	3,480	02/25/2067	1.B FE
..92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 CI A2 3.032% 01/25/67 .....	.....	09/01/2024	Paydown .....	.....	30,514	30,514	30,514	30,506	.....	8	.....	8	.....	30,514	.....	.....	.....	601	01/25/2067	1.C FE
..92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 CI A3 3.288% 01/25/67 .....	.....	09/01/2024	Paydown .....	.....	27,324	27,324	27,324	27,317	.....	7	.....	7	.....	27,324	.....	.....	.....	583	01/25/2067	1.F FE
..927958-AA-6	Visio RMBS Ser 23-1 6.314% 03/25/58 .....	.....	09/01/2024	Paydown .....	.....	380,251	380,251	380,251	380,174	.....	78	.....	78	.....	380,251	.....	.....	.....	15,716	03/25/2058	1.A FE
..92837K-AA-9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55 .....	.....	09/01/2024	Paydown .....	.....	179,290	179,290	179,287	179,206	.....	83	.....	83	.....	179,290	.....	.....	.....	1,872	08/25/2055	1.A FE
..92839C-AA-5	Visio Trust RMBS Ser 2023-2 CI A1 6.598% 10/25/58 .....	.....	09/01/2024	Paydown .....	.....	995,278	995,278	995,273	995,209	.....	69	.....	69	.....	995,278	.....	.....	.....	46,739	10/25/2058	1.A FE
..92840V-AD-4	Vistra Operations Co LLC 1st Lien 3.550% 07/15/24 .....	.....	07/15/2024	Maturity .....	.....	11,873,000	11,873,000	11,619,779	11,697,447	.....	175,553	.....	175,553	.....	11,873,000	.....	.....	.....	421,492	07/15/2024	2.C FE
..92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A CI A2 5.790% 08/16/27 .....	.....	09/16/2024	Paydown .....	.....	86,882	86,882	86,876	.....	.....	5	.....	5	.....	86,882	.....	.....	.....	2,158	08/16/2027	1.A FE
..92891P-AE-3	VStrong Auto Receivables Trust ABS Ser 2024-A CI A3 5.620% 12/15/28 .....	.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	454,951	455,000	454,938	.....	.....	13	.....	13	.....	454,951	.....	.....	.....	12,786	12/15/2028	1.A FE
..92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7 6.048% 10/25/33 .....	.....	09/01/2024	Paydown .....	.....	1,710	1,710	1,685	1,695	.....	15	.....	15	.....	1,710	.....	.....	.....	67	10/25/2033	1.D FM
..92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A 3.880% 08/10/31 .....	.....	09/01/2024	Paydown .....	.....	501,614	501,614	522,051	503,194	.....	(1,580)	.....	(1,580)	.....	501,614	.....	.....	.....	12,789	08/10/2031	1.A
..93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A8 5.500% 10/25/35 .....	.....	09/01/2024	Paydown Redemption 100.0000 .....	.....	354	523	527	525	.....	(1)	.....	(1)	.....	524	.....	(170)	(170)	19	10/25/2035	4.C FM
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIRA Ls Bkd Ln 7.380% 05/15/32 .....	.....	09/15/2024	Redemption .....	.....	16,601	16,601	17,381	16,893	.....	(292)	.....	(292)	.....	16,601	.....	.....	.....	817	05/15/2032	1.B
..95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 CI A1 0.903% 08/15/53 .....	.....	09/01/2024	Paydown .....	.....	84,364	84,364	84,362	84,344	.....	21	.....	21	.....	84,364	.....	.....	.....	507	08/15/2053	1.A
..96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/18/24 .....	.....	07/01/2024	Call 100.0000 .....	.....	9,466,667	9,466,667	9,466,667	9,466,667	.....	.....	.....	.....	.....	9,466,667	.....	.....	.....	205,140	12/18/2024	2.B PL
..96328G-BG-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A CI A 6.460% 08/18/38 .....	.....	09/18/2024	Paydown NLAIC S/A Pension Risk Tfer .....	.....	1,019,081	1,019,081	1,018,949	1,018,953	.....	128	.....	128	.....	1,019,081	.....	.....	.....	46,682	08/18/2038	1.A FE
..008911-BK-4	Air Canada 1st Lien 3.875% 08/15/26	A.....	08/13/2024	NLAIC S/A Pension Risk Tfer .....	.....	333,385	349,000	331,986	.....	.....	1,398	.....	1,398	.....	333,385	.....	.....	.....	6,687	08/15/2026	3.A FE
..00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	A.....	07/15/2024	Redemption 100.0000 .....	.....	217,600	217,600	217,600	217,600	.....	.....	.....	.....	.....	217,600	.....	.....	.....	7,181	07/15/2031	1.C FE
..00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	A.....	07/15/2024	Redemption 100.0000 .....	.....	222,208	222,208	221,079	221,319	.....	889	.....	889	.....	222,208	.....	.....	.....	7,888	07/15/2031	1.F FE
..00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B 9.000% 10/01/25	A.....	08/14/2024	Redemption 100.0000 .....	.....	2	2	2	2	.....	.....	.....	.....	.....	2	.....	.....	.....	4,930	10/01/2025	2.B FE
..36168Q-AQ-7	GFL Environmental Inc Sec Nt 6.750% 01/15/31	A.....	09/26/2024	NLAIC S/A Pension Risk Tfer .....	.....	814,995	800,000	816,000	.....	.....	(1,005)	.....	(1,005)	.....	814,995	.....	.....	.....	37,650	01/15/2031	3.C FE
..63002#-AA-0	NFM Cabin 2 NFM Cabin Intermediate 2 6.630% 07/31/33 .....	.....	07/31/2024	Redemption 100.0000 .....	.....	831,566	831,566	853,637	.....	.....	.....	.....	.....	.....	831,566	(22,070)	.....	(22,070)	25,608	07/31/2033	2.C FE
..00217G-AA-1	Aptiv PLC / Aptiv Corp Sr Nt 2.396% 02/18/25	D.....	09/19/2024	Call 100.0000 .....	.....	1,500,000	1,500,000	1,425,540	1,444,747	.....	34,675	.....	34,675	.....	1,479,422	.....	20,578	20,578	39,035	02/18/2025	2.B FE
..05578Q-AB-9	BPCE SA Sub Nt 5.150% 07/21/24	D.....	07/21/2024	Maturity		2,000,000	2,000,000	2,054,800	2,005,752		(5,752)		(5,752)		2,000,000				103,000	07/21/2024	2.B FE

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										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
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C.....	09/15/2024	Redemption 100.0000		217,310	217,310	217,310	217,310						217,310				4,727	09/15/2036	1.D FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C.....	09/20/2024	Redemption 100.0000		164,253	164,253	164,253	164,253						164,253				4,681	09/20/2031	1.D FE
..11043X-AA-1	British Airways Plc EETC 3.300% 06/15/34	C.....	09/15/2024	Redemption 100.0000		65,298	65,298	65,298	64,237		1,061		1,061		65,298				1,616	06/15/2034	1.D FE
..870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	D.....	07/31/2024	Redemption 100.0000		38,661	38,661	36,599	36,727		1,934		1,934		38,661				1,401	01/31/2049	2.A FE
..BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	D.....	07/31/2024	Redemption 100.0000		39,976	39,976	32,762	16,057		7,087		7,087		39,976				1,068	01/31/2049	2.A FE
..G8729*-AA-4	Meter Serve (Holdco2) Limited Sr Nt IFM 5.620% 03/31/38	B.....	09/30/2024	Redemption 100.0000		474,331	474,331	440,073	451,492					(11,419)	474,331	34,258		34,258	19,255	03/31/2038	2.B PL
..G8369*-AA-7	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	B.....	09/30/2024	Redemption 100.0000		131,075	131,075	130,134	124,764					5,370	131,075	941		941	3,694	03/31/2043	2.B FE
..Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	D.....	07/12/2024	Redemption 100.0000		312,930	312,930	312,930	312,930						312,930				13,519	01/12/2034	1.G FE
..Q3974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	D.....	09/30/2024	Redemption 100.0000		300,168	300,168	300,168	300,168						300,168				6,304	03/31/2036	2.B PL
..Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	D.....	07/15/2024	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				31,888	07/15/2027	2.B FE
..YX9828-98-0	National Bank of Uzbekistan Sr Nt 8.500% 07/05/29	D.....	09/26/2024	NLAIC S/A Pension Risk Tfer		297,125	300,000	297,015			110		110		297,125				5,738	07/05/2029	3.C FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					629,429,822	643,362,048	629,462,406	524,968,131	42,311	2,021,502	7,830,324	(5,766,511)	(6,049)	630,556,660	13,129	(1,109,385)	(1,096,256)	26,555,757	XXX	XXX
.000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 1 10.503% 08/05/28		09/30/2024	Redemption 100.0000		344	344	344	344						344				39	08/05/2028	4.C YE
.000000-00-0	Sonny's Enterprises LLC Restated DD Term Ln Nt 2 10.652% 08/05/28		09/30/2024	Redemption 100.0000		161	161	161							161				12	08/05/2028	4.C YE
.000000-00-0	Great Kitchens Food Co Term Ln 4.905% 05/31/29		09/19/2024	Redemption 100.0000		85,876	85,876	84,158			1,718		1,718		85,876				1,193	05/31/2029	3.A Z
.000000-00-0	Great Kitchens Food Co Revolver 10.857% 05/31/29		08/08/2024	Redemption 100.0000		45,198	45,198	44,294			904		904		45,198				313	05/31/2029	3.A Z
..00435U-AB-4	Worldwide Express Inc Initial Term Ln Nt 1 8.865% 07/26/28		09/30/2024	Redemption 100.0000		28,325	28,325	28,086	28,150		175		175		28,325				2,116	07/26/2028	4.C FE
..02358@-AA-0	AmerCareRoyal LLC Term Ln Nt 1 11.490% 11/25/25		09/11/2024	Redemption 100.0000		1,568,632	1,568,632	1,538,419	1,552,513		12,600		12,600		1,568,632				148,376	11/25/2025	4.B Z
..029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 10.679% 01/25/27		09/30/2024	Redemption 100.0000		12,500	12,500	12,188	12,312		188		188		12,500				1,121	01/25/2027	5.B PL
..03937*-AB-8	Arcfield Acquisition Corp Term Ln Nt 1 11.564% 08/04/29		09/30/2024	Redemption 100.0000		1,096	1,096	1,096	1,096						1,096				116	08/04/2029	4.B Z
..03957N-AB-2	Archkey Holdings 1st Lien Term Ln Nt 6 10.210% 06/29/28		09/30/2024	Redemption 100.0000		42,500	42,500	42,186	42,203		297		297		42,500				3,483	06/29/2028	4.B FE
..040094-AA-2	Ares PCS II Rated Note Class A Senior Note 3.834% 11/10/33		08/29/2024	Redemption 100.0000		403,872	403,872	403,872	403,872						403,872				26,740	11/10/2033	2.B PL
..040094-AB-0	Ares PCS II Rated Note Class B Senior Note 4.947% 04/09/33		08/29/2024	Redemption 100.0000		146,862	146,862	146,862	146,862						146,862				18,727	04/09/2033	3.B PL
..05613@-AA-4	TVG-BHG Incremental Term Ln Nt 1 10.210% 12/19/24		09/30/2024	Redemption 100.0000		862	862	862	862						862				74	12/19/2024	4.B PL
..05613@-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1 10.210% 12/19/24		08/02/2024	Redemption 100.0000		8,602	8,602	8,602	8,602						8,602				726	12/19/2024	4.B PL

STATEMENT AS OF SEPTEMBER 30, 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
..05613@-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1 10.210% 12/19/24 .....	.....	09/30/2024	Redemption 100.0000	.....	.....787	787	787	787	.....	.....	.....	.....	.....	.....787	.....	.....	.....	.....81	12/19/2024	4.B Z
..05641#-AA-8	BLY US Holdings Term Ln Nt 1 10.604% 04/10/29 .....	.....	09/30/2024	Redemption 100.0000	.....	.....5,159	5,159	5,030	.....	.....	.....129	.....	.....129	.....	.....5,159	.....	.....	.....	.....281	04/10/2029	3.B PL
..05642@-AA-9	BDO USA PC Term Ln Nt 1 10.845% 08/31/28 ...	.....	09/30/2024	Redemption 100.0000	.....	.....7,390	7,390	7,242	7,249	.....	.....140	.....	.....140	.....	.....7,390	.....	.....	.....	.....642	08/31/2028	4.A Z
..08579J-BG-6	Berry Plastics Corp Term Ln Z Nt 1 7.191% 07/01/26 .....	.....	09/27/2024	Redemption 100.0000	.....	.....407,465	407,465	407,800	407,638	.....	.....(173)	.....	.....(173)	.....	.....407,465	.....	.....	.....	.....22,823	07/01/2026	2.C FE
..10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 10.346% 05/14/29 .....	.....	09/30/2024	Redemption 100.0000	.....	.....7,500	7,500	7,500	7,500	.....	.....	.....	.....	.....	.....7,500	.....	.....	.....	.....613	05/14/2029	3.C PL
..12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 10.710% 06/29/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....5,313	5,313	5,233	5,250	.....	.....63	.....	.....63	.....	.....5,313	.....	.....	.....	.....444	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 11 10.095% 06/29/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....244	244	243	.....	.....	.....2	.....	.....2	.....	.....244	.....	.....	.....	.....4	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.710% 06/29/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....1,207	1,207	1,207	1,207	.....	.....	.....	.....	.....	.....1,207	.....	.....	.....	.....104	06/29/2028	4.A PL
..12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 10.823% 11/01/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....5,709	5,709	5,709	5,709	.....	.....	.....	.....	.....	.....5,709	.....	.....	.....	.....484	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 10.777% 11/01/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....209	209	209	209	.....	.....	.....	.....	.....	.....209	.....	.....	.....	.....18	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 10.819% 11/01/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....171	171	171	171	.....	.....	.....	.....	.....	.....171	.....	.....	.....	.....16	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 11.066% 11/01/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....178	178	178	178	.....	.....	.....	.....	.....	.....178	.....	.....	.....	.....15	11/01/2028	5.B PL
..14078@-AA-4	Capstone Logistics Acq 1st Lien Term Ln Nt 1 9.695% 11/12/27 .....	.....	09/30/2024	Redemption 100.0000	.....	.....5,991	5,991	5,936	5,955	.....	.....36	.....	.....36	.....	.....5,991	.....	.....	.....	.....459	11/12/2027	4.B Z
..14078@-AB-2	Capstone Logistics Acq Delayed Draw Term Ln Nt 1 9.695% 11/12/27 .....	.....	09/30/2024	Redemption 100.0000	.....	.....346	346	346	346	.....	.....	.....	.....	.....	.....346	.....	.....	.....	.....26	11/12/2027	4.B Z
..14845H-AE-2	Castle Management Term Ln Nt 2 10.818% 10/30/29 .....	.....	09/30/2024	Redemption 100.0000	.....	.....7,500	7,500	7,448	7,449	.....	.....51	.....	.....51	.....	.....7,500	.....	.....	.....	.....679	10/30/2029	4.B PL
..14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 7.034% 02/22/28 .....	.....	09/12/2024	JP Morgan Securities LLC	.....	.....2,996,250	3,000,000	3,001,597	3,000,902	.....	.....(133)	.....	.....(133)	.....	.....3,000,769	.....	.....(4,519)	(4,519)	151,440	02/22/2028	3.C FE
..14880B-AH-4	Catalent Pharma Solutions Inc Term Ln B-3 Nt 1 7.034% 02/22/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....4,372	4,372	4,374	4,373	.....	.....(1)	.....	.....(1)	.....	.....4,372	.....	.....	.....	.....289	02/22/2028	3.C FE
..24531#-AC-8	Del Real Holdco Term Ln Nt 1 12.454% 03/28/28 .....	.....	09/30/2024	Various	.....	.....13,936	13,936	13,558	13,593	.....	.....343	.....	.....343	.....	.....13,936	.....	.....	.....	.....426	03/28/2028	3.B PL
..28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 7.051% 08/01/27 .....	.....	09/30/2024	Redemption 100.0000	.....	.....1,828,747	1,828,747	1,837,539	1,833,848	.....	.....(5,101)	.....	.....(5,101)	.....	.....1,828,747	.....	.....	.....	.....84,603	08/01/2027	3.B FE
..29279U-AB-2	Endure Digital Inc Term Ln Nt 1 9.129% 02/10/28 .....	.....	07/30/2024	JP Morgan Securities LLC	.....	.....9,496,300	10,670,000	10,616,650	10,633,928	.....	.....4,121	.....	.....4,121	.....	.....10,638,049	.....	.....(1,141,749)	(1,141,749)	812,470	02/10/2028	4.B FE
..33939N-AC-0	Flexsys Inc Term Ln Nt 1 10.115% 11/01/28 .....	.....	09/13/2024	RBC Capital Markets LLC	.....	.....4,449,088	5,376,250	5,087,277	5,293,187	.....	.....6,270	212,181	(205,911)	.....	.....5,087,277	.....	.....(638,189)	(638,189)	391,354	11/01/2028	4.B FE
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 9.845% 10/18/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....7,500	7,500	7,050	7,126	.....	.....374	.....	.....374	.....	.....7,500	.....	.....	.....	.....594	10/18/2028	5.B FE
..36457W-AD-3	Galway Insurance Hold Inc Term Ln Nt 1 9.954% 09/29/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....464,333	464,333	464,333	464,333	.....	.....	.....	.....	.....	.....464,333	.....	.....	.....	.....25,399	09/29/2028	3.B PL
..37147Y-AB-7	Generation Bridge Northeast LL Term Ln B Nt 1 8.345% 08/22/29 .....	.....	09/30/2024	Redemption 100.0000	.....	.....13,789,434	13,789,434	13,662,955	.....	.....	.....126,479	.....	.....126,479	.....	.....13,789,434	.....	.....	.....	.....516,642	08/22/2029	3.B FE

STATEMENT AS OF SEPTEMBER 30, 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
..38362*-AA-0	GovCIO Buyer Com Term Ln Nt 1 10.264% 08/18/27 .....	.....	07/09/2024	Redemption 100.0000 Guidehouse Inc Term Ln Nt 1 10.595% 10/16/28 .....	.....	897,496	897,496	897,496	897,496 .....	.....	.....	.....	.....	.....	897,496 .....	.....	.....	.....	50,193	08/18/2027	4.A PL
..40178@-AA-8	HAH Group Holding Incremental DD Term Ln Nt 1 9.955% 10/29/27 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	7,369	7,369	7,369	7,343 .....	.....	.....	.....	.....	.....	7,369 .....	.....	.....	.....	370	10/16/2028	4.B Z
..40467A-AH-2	Harvey Tool Co LLC New Term Ln Nt 1 10.345% 10/26/27 .....	.....	09/24/2024	Tax Free Exchange .....	.....	2,865,991	2,965,079	2,831,651	2,847,330 .....	.....	18,660 .....	.....	18,660 .....	.....	2,865,991 .....	.....	.....	.....	276,588	10/29/2027	4.C FE
..41781@-AE-7	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 3 10.254% 10/26/27 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	4,112	4,112	4,112	4,112 .....	.....	.....	.....	.....	.....	4,112 .....	.....	.....	.....	346	10/26/2027	3.A Z
..41781@-AF-4	Orion Group 2nd Amendment Term Ln Nt 1 10.854% 03/19/27 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	639	639	639	639 .....	.....	.....	.....	.....	.....	639 .....	.....	.....	.....	54	10/26/2027	3.A Z
..42327@-AA-4	Orion Group 2nd Amendment DD Term Ln Nt 2 11.532% 03/19/27 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	2,609	2,609	2,519	2,527 .....	.....	82 .....	.....	82 .....	.....	2,609 .....	.....	.....	.....	242	03/19/2027	3.A PL
..42327@-AB-2	Orion Buyer LLC Term Ln Nt 1 10.252% 07/18/30 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	3,734	3,734	3,718	245 .....	.....	15 .....	.....	15 .....	.....	3,734 .....	.....	.....	.....	211	03/19/2027	3.A PL
..42327@-AD-8	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 10.561% 10/31/29 .....	.....	09/27/2024	Redemption 100.0000 .....	.....	954	954	953 .....	.....	.....	1 .....	.....	1 .....	.....	954 .....	.....	.....	.....	4	07/18/2030	4.A FE
..42958@-AG-5	IG Investments Holdings LLC Term Ln Nt 1 11.352% 09/22/28 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	5,967	5,967	5,957	3,100 .....	.....	10 .....	.....	10 .....	.....	5,967 .....	.....	.....	.....	416	10/31/2029	3.B PL
..44958@-A*-3	Coherent Co Term Ln B-1 Nt 1 8.065% 07/02/29 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	3,368	3,368	3,307	3,317 .....	.....	50 .....	.....	50 .....	.....	3,368 .....	.....	.....	.....	358	09/22/2028	4.B PL
..45173J-AR-5	20 Gates - LVNW Funding LLC (R Nt 7.620% 12/05/28 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	241,091	241,091	240,074 .....	.....	.....	1,017 .....	.....	1,017 .....	.....	241,091 .....	.....	.....	.....	9,477	07/02/2029	3.A FE
..50246*-AH-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 11.652% 02/01/30 .....	.....	09/27/2024	Redemption 100.0000 .....	.....	7,270,833	7,270,833	7,270,833 .....	.....	.....	.....	.....	.....	.....	7,270,833 .....	.....	.....	.....	68,338	12/05/2028	1.F Z
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 11.652% 02/01/30 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	2,466	2,466	2,466	2,444 .....	.....	.....	.....	.....	.....	2,466 .....	.....	.....	.....	460	02/01/2030	3.B PL
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 2 11.652% 02/01/30 .....	.....	08/01/2024	Tax Free Exchange .....	.....	1,588	1,610	1,587 .....	.....	.....	1 .....	.....	1 .....	.....	1,588 .....	.....	.....	.....	145	02/01/2030	3.B PL
..50249@-AC-8	Ardurra Group Inc Term Ln Nt 1 11.648% 02/01/30 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	15,948	15,948	15,629	15,657 .....	.....	291 .....	.....	291 .....	.....	15,948 .....	.....	.....	.....	1,503	02/01/2030	3.B PL
..55340@-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1 11.083% 01/29/31 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	4,776	4,776	4,766 .....	.....	.....	10 .....	.....	10 .....	.....	4,776 .....	.....	.....	.....	362	01/29/2031	4.B PL
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 12.155% 02/26/26 .....	.....	09/30/2024	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 9.697% 06/17/27 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	992	992	988	474 .....	.....	4 .....	.....	4 .....	.....	992 .....	.....	.....	.....	52	06/17/2027	3.C PL
..58474*-AA-3	Medical Device Inc Term Ln Nt 1 11.904% 07/11/29 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	6,945	6,945	6,789	6,797 .....	.....	148 .....	.....	148 .....	.....	6,945 .....	.....	.....	.....	638	07/11/2029	4.B Z
..66255U-AC-0	Northstar Acquisition LLC 1st Lien Delayed Draw TL Nt 1 11.005% 05/03/29 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	625	625	619 .....	.....	.....	6 .....	.....	6 .....	.....	625 .....	.....	.....	.....	11	05/03/2029	4.A Z
..66255U-AD-8	Project North Star Term Ln Nt 1 11.242% 05/03/29 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	(52)	(52)	(51)	(51) .....	.....	.....	.....	.....	.....	(52) .....	.....	.....	.....	576	05/03/2029	4.C Z
..67098@-AG-5	OIS Management Services Term Ln Nt 1 10.454% 11/16/28 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	25,000	25,000	24,500	24,567 .....	.....	433 .....	.....	433 .....	.....	25,000 .....	.....	.....	.....	2,143	11/16/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 10.454% 11/10/28 .....	.....	09/30/2024	Redemption 100.0000 .....	.....	7,718	7,718	7,718	4,934 .....	.....	.....	.....	.....	.....	7,718 .....	.....	.....	.....	616	11/10/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 5 10.454% 11/10/28 .....	.....	09/30/2024	Tax Free Exchange .....	.....	571,143	571,143	571,143	571,143 .....	.....	.....	.....	.....	.....	571,143 .....	.....	.....	.....	74,230	11/10/2028	4.B PL

STATEMENT AS OF SEPTEMBER 30, 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
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 10.796% 11/10/28		09/30/2024	Redemption 100.0000		1,898	1,898	1,898	1,898						1,898				175	11/10/2028	4.B PL
..67098@-AH-3	OIS Management Services Delayed Draw Term Ln Nt 6 10.796% 11/10/28		09/30/2024	Tax Free Exchange		750,102	750,102	750,102	750,102						750,102				74,026	11/10/2028	4.B PL
..67778@-AA-5	Oil Changer Inc Term Ln Nt 1 11.954% 02/08/27		09/30/2024	Redemption 100.0000		5,323	5,323	5,216	5,247		75		75		5,323				532	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 11.831% 02/08/27		09/30/2024	Redemption 100.0000		2,273	2,273	2,250	2,251		21		21		2,273				225	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.954% 02/08/27		09/30/2024	Redemption 100.0000		2,246	2,246	2,234			12		12		2,246				155	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 12.051% 02/08/27		09/30/2024	Redemption 100.0000		188	188	188							188				10	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 12.074% 02/08/27		09/30/2024	Redemption 100.0000		194	194	194							194				10	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 12.129% 02/08/27		09/30/2024	Redemption 100.0000		222	222	222							222				12	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 12.164% 02/08/27		09/30/2024	Redemption 100.0000		1,818	1,818	1,815	886		4		4		1,818				141	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 12.179% 02/08/27		09/30/2024	Redemption 100.0000		946	946	946	579						946				96	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 12.252% 02/08/27		09/30/2024	Redemption 100.0000		1,791	1,791	1,791							1,791				89	02/08/2027	5.B GI
..69575E-AG-4	Wesco Group Term Ln B-1 Nt 1 11.064% 10/06/28		09/30/2024	Redemption 91.4681		7,500	8,200	7,954	7,990		(490)		(490)		7,500				1,060	10/06/2028	4.A Z
..69946@-AA-8	Parfums Holding Company Term Ln Nt 1 9.893% 06/27/30		09/30/2024	Redemption 100.0000		942	942	932			9		9		942				26	06/27/2030	4.A Z
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 10.752% 10/16/28		09/30/2024	Redemption 100.0000		2,330	2,330	2,330	2,314						2,330				157	10/16/2028	4.A PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 2 10.768% 10/16/28		07/15/2024	Tax Free Exchange		4,661	4,661	4,661	4,661						4,661				281	10/16/2028	4.A PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 6.947% 03/15/28		09/30/2024	Redemption 100.0000		5,696	5,696	5,721	5,713		(17)		(17)		5,696				313	03/15/2028	2.C FE
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 10.833% 09/19/28		09/30/2024	Redemption 100.0000		6,000	6,000	5,865	5,871		129		129		6,000				506	09/19/2028	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 10.676% 10/01/27		09/30/2024	Redemption 100.0000		6,087	6,087	6,087	6,087						6,087				506	10/01/2027	3.C PL
..76090D-AF-9	Retail Services WIS Corp Intial Term Ln Nt 1 13.104% 05/20/25		07/15/2024	Redemption 100.0000		4,922,858	4,922,858	4,829,324	4,881,797		41,062		41,062		4,922,858				388,972	05/20/2025	3.C PL
..78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 10.095% 02/02/29		09/30/2024	Redemption 100.0000		12,500	12,500	12,250	12,278		222		222		12,500				997	02/02/2029	4.A Z
..78431@-AD-5	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 11.454% 12/15/25		09/30/2024	Redemption 100.0000		25,786	25,786	25,472	25,672		114		114		25,786				2,410	12/15/2025	3.C Z
..78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 10.960% 10/05/29		09/30/2024	Redemption 100.0000		6,277	6,277	6,198	6,208		69		69		6,277				544	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 1 10.695% 10/05/29		09/30/2024	Redemption 100.0000		580	580	577	577		3		3		580				52	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 4 10.864% 10/05/29		09/30/2024	Redemption 100.0000		181	181	181	181						181				16	10/05/2029	3.B PL

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										11	12	13	14	15							
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..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 3 11.051% 10/05/29		09/30/2024	Redemption 100.0000		20	20	20	20						20				2	10/05/2029	3.B PL
..78458*-AA-1	SHD Finance Term Ln Nt 1 11.252% 10/30/29 ..		09/30/2024	Redemption 100.0000		6,702	6,702	6,568	6,571		131		131		6,702				718	10/30/2029	4.A Z
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 11.451% 05/02/28		09/30/2024	Redemption 100.0000		2,222	2,222	2,222	2,222						2,222				202	05/02/2028	5.A Z
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 11.107% 05/02/28		09/30/2024	Redemption 100.0000		204	204	202			2		2		204				10	05/02/2028	5.A Z
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 11.347% 05/02/28		09/30/2024	Redemption 100.0000		74	74	74	74						74				7	05/02/2028	5.A Z
..83549*-AC-4	Sonny's Enterprises LLC Restated Term Ln Nt 1 10.532% 08/05/28		09/30/2024	Redemption 100.0000		15,066	15,066	14,884	14,900		166		166		15,066				1,607	08/05/2028	4.C Z
..83578B-AQ-6	Ellicuan Holdings Inc Incremental Term Ln B Nt 1 8.446% 10/26/29		09/30/2024	Redemption 100.0000		753	753	752			1		1		753				39	10/26/2029	4.C FE
..84303@-AA-4	Southern Graphics SPV SPV 11.014% 10/20/26		08/19/2024	Redemption 100.0000		750,000	750,000	741,000	741,076		8,924		8,924		750,000				56,946	10/20/2026	2.A PL
..84466B-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 11.616% 04/30/30		09/30/2024	Redemption 100.0000		306	306	304			2		2		306				4	04/30/2030	4.A Z
..84466B-AC-0	Hersha Hospitality Term Ln Nt 1 11.752% 04/30/30		09/30/2024	Redemption 100.0000		7,489	7,489	7,423			66		66		7,489				176	04/30/2030	4.A Z
..89364M-CA-0	Transdigm Group Inc Term Ln J Nt 1 7.104% 02/28/31		09/30/2024	Redemption 100.0000		4,017	4,017	4,025			(8)		(8)		4,017				103	02/28/2031	3.C FE
..89364M-CC-6	Transdigm Group Inc Term I Nt 1 7.354% 08/24/28		07/13/2024	Tax Free Exchange															16,218	08/24/2028	3.C FE
..89841E-AB-1	Ultimate Software Group Inc Term Ln B 1st Lien Nt 1 8.804% 02/10/31		09/30/2024	Redemption 100.0000		14,331	14,331	14,341			(10)		(10)		14,331				491	02/10/2031	4.C FE
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 10.604% 03/14/29		07/31/2024	Redemption 100.0000		3,941	3,941	3,941	3,941						3,941				260	03/14/2029	4.C Z
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 10.604% 03/14/29		07/31/2024	Redemption 100.0000		915	915	915	915						915				69	03/14/2029	4.C Z
..90347B-AL-2	Axalta Coating Systems Term Ln B-6 Nt 1 6.863% 12/20/29		09/30/2024	Redemption 100.0000		1,280	1,280	1,277			3		3		1,280				51	12/20/2029	3.A FE
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 14 10.864% 12/22/25		09/30/2024	Redemption 100.0000		189,474	189,474	189,474							189,474				4,650	12/22/2025	4.C
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 11.004% 12/22/27		09/30/2024	Redemption 100.0000		16,500	16,500	16,500	16,500						16,500				1,420	12/22/2027	2.C PL
..C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1 12.444% 02/20/30		09/30/2024	Redemption 100.0000		3,188	3,188	3,125			64		64		3,188				168	02/20/2030	4.A Z
..C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 11.561% 02/20/30		09/30/2024	Redemption 100.0000		9,340	9,340	9,153			187		187		9,340				710	02/20/2030	4.A Z
..C4868@-AA-6	JHMCN Holdings Inc Term Ln Nt 1 11.490% 11/25/25		09/11/2024	Redemption 100.0000		357,319	357,319	353,876	353,574		2,856		2,856		357,319				30,565	11/25/2025	3.B PL
..C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1 12.316% 11/08/29		09/30/2024	Redemption 100.0000		5,625	5,625	5,414	5,418		207		207		5,625				627	11/08/2029	4.C PL
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 11.966% 11/08/29		07/01/2024	Redemption 100.0000		1,000	1,000	1,000	1,000						1,000				73	11/08/2029	4.A Z
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 11.966% 11/08/29		09/30/2024	Redemption 100.0000		532	532	532	532						532				56	11/08/2029	4.B PL

STATEMENT AS OF SEPTEMBER 30, 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
..06983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 12.267% 11/08/29 .....	.....	09/30/2024	Redemption 100.0000	.....	.....468	468	459	.....	.....	.....9	.....	.....9	.....	.....468	.....	.....	.....	.....10	11/08/2029	4.B PL
..G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 10.564% 11/08/30 .....	.....	09/30/2024	Redemption 100.0000	.....	.....7,500	7,500	7,050	.....	.....	.....450	.....	.....450	.....	.....7,500	.....	.....	.....	.....593	11/08/2030	4.A Z
..G0674#-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 11.201% 06/29/27 .....	.....	09/30/2024	Redemption 100.0000	.....	.....3,000	3,000	2,850	2,861	.....	.....139	.....	.....139	.....	.....3,000	.....	.....	.....	.....272	06/29/2027	4.A FE
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 10.652% 01/31/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....801	801	781	787	.....	.....14	.....	.....14	.....	.....801	.....	.....	.....	.....94	01/31/2028	4.C
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 10.652% 01/31/28 .....	.....	09/30/2024	Redemption 100.0000	.....	.....516	516	503	507	.....	.....9	.....	.....9	.....	.....516	.....	.....	.....	.....54	01/31/2028	4.C
..000000-00-0	Air Canada Term Loan 7.253% 03/21/31	A.....	09/30/2024	Redemption 100.0000	.....	.....23,178	23,178	23,120	.....	.....	.....58	.....	.....58	.....	.....23,178	.....	.....	.....	.....914	03/21/2031	3.A FE
..68371Y-AP-8	Open Text Corp Term Ln B Nt 1 7.095% 01/31/30	A.....	09/13/2024	Barclays Capital Inc ... Redemption 100.0000	.....	.....3,145,538	3,126,000	3,046,448	.....	.....	.....1,847	.....	.....1,847	.....	.....3,048,295	.....	.....97,242	97,242	41,542	01/31/2030	2.C FE
..68371Y-AP-8	Open Text Corp Term Ln B Nt 1 7.095% 01/31/30	A.....	09/30/2024	Redemption 100.0000	.....	.....37,387	37,387	36,559	.....	.....	.....828	.....	.....828	.....	.....37,387	.....	.....	.....	.....643	01/31/2030	2.C FE
..68371Y-AP-8	Open Text Corp Term Ln Nt 1 7.695% 01/31/30	A.....	07/16/2024	Tax Free Exchange .....	.....	.....12,106,986	12,391,771	12,078,361	12,086,003	.....	.....20,983	.....	.....20,983	.....	.....12,106,986	.....	.....	.....	.....554,236	01/31/2030	2.C FE
..C3604M-AR-3	Gateway Casinos 1st Lien Term Ln B Nt 1 13.221% 10/22/27	A.....	09/30/2024	Redemption 100.0000	.....	.....7,294	7,294	7,145	7,169	.....	.....125	.....	.....125	.....	.....7,294	.....	.....	.....	.....841	10/22/2027	4.C Z
..000000-00-0	MISYS (Finastra) Revolving Loan Nt 4 12.346% 09/13/29	C.....	08/05/2024	Redemption 100.0000	.....	.....62,189	62,189	62,189	.....	.....	.....	.....	.....	.....	.....62,189	.....	.....	.....	.....810	09/13/2029	4.A Z
..000000-00-0	Ardonagh Midco 3 PLC New Term Ln Nt 1 9.901% 02/28/30	D.....	07/02/2024	Redemption 100.0000	.....	.....393,253	393,253	387,083	.....	.....	.....6,170	.....	.....6,170	.....	.....393,253	.....	.....	.....	.....13,603	02/28/2030	4.A Z
..31771U-AA-3	MISYS (Finastra) Term Ln Nt 1 11.204% 09/13/29	C.....	08/30/2024	Redemption 100.0000	.....	.....21,656	21,656	21,305	21,316	.....	.....341	.....	.....341	.....	.....21,656	.....	.....	.....	.....1,974	09/13/2029	4.A PL
..35833#-AA-5	Dechra Pharmaceuticals Term Ln Nt 1 11.532% 10/31/30	D.....	08/19/2024	Guggenheim Securities LLC .....	.....	.....99,460	101,282	99,311	.....	.....	.....115	.....	.....115	.....	.....99,427	.....	.....33	33	5,851	10/31/2030	4.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						70,865,709	73,337,200	72,197,268	47,281,988		254,155	212,181	41,974		72,552,890		(1,687,182)	(1,687,182)	3,908,382	XXX	XXX
2509999997. Total - Bonds - Part 4						852,027,740	865,436,074	852,456,302	599,506,459	42,311	2,263,293	8,042,505	(5,736,901)	(6,049)	853,800,494	13,129	(2,775,221)	(2,762,092)	33,157,145	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						852,027,740	865,436,074	852,456,302	599,506,459	42,311	2,263,293	8,042,505	(5,736,901)	(6,049)	853,800,494	13,129	(2,775,221)	(2,762,092)	33,157,145	XXX	XXX
..23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units .....	.....	07/23/2024	Redemption 100.0000	508,000	50,792	0.00	50,792	76,144	(27,152)			(27,152)		50,792						1.6 PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						50,792	XXX	50,792	76,144	(27,152)			(27,152)		50,792					XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						50,792	XXX	50,792	76,144	(27,152)			(27,152)		50,792					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						50,792	XXX	50,792	76,144	(27,152)			(27,152)		50,792					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						50,792	XXX	50,792	76,144	(27,152)			(27,152)		50,792					XXX	XXX
6009999999 - Totals						852,078,532	XXX	852,507,094	599,582,603	15,159	2,263,293	8,042,505	(5,764,053)	(6,049)	853,851,286	13,129	(2,775,221)	(2,762,092)	33,157,145	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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	10/07/2021	10/01/2024	7,737	2,415,241	312.17	46,527							(11,761)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2021	10/04/2024	22,681	7,057,513	311.17	144,356		398					(36,388)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/01/2024	23,097	7,612,180	329.57	295,149				120,750			(74,535)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/02/2024	28,541	9,360,428	327.97	386,952		356		194,827			(97,629)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/04/2024	10,818	3,535,477	326.82	153,000		422		86,234			(38,531)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/04/2024	17,143	5,624,740	328.1	231,536		638		114,738			(58,310)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/08/2021	10/07/2024	6,950	2,313,464	332.85	78,787		433		15,322			(19,787)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/07/2021	10/01/2024	4,479	1,948,218	434.94	36,275							(9,169)				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		465					(42,501)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/01/2024	4,490	1,823,915	406.2	58,013							(14,677)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/04/2024	17,682	7,247,913	409.9	204,229		564					(51,527)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/07/2024	3,067	1,271,112	414.41	30,795		170					(7,748)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/08/2024	6,134	2,524,500	411.59	67,407		433					(16,945)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/12/2021	10/11/2024	4,359	1,798,003	412.49	46,640		427					(11,692)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/01/2024	21,107	6,359,690	301.31	255,181				188,830			(64,621)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/02/2024	16,844	5,072,152	301.13	205,157		189		153,701			(51,905)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/04/2024	64,733	19,401,667	299.72	831,167		2,298		681,552			(209,898)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/07/2024	26,769	8,134,591	303.88	294,192		1,622		170,603			(74,089)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/08/2024	24,360	7,383,446	303.1	275,996		1,774		174,195			(69,443)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/09/2024	35,786	10,809,574	302.06	422,277		3,099		293,022			(106,150)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/13/2021	10/11/2024	45,445	13,717,600	301.85	540,797		4,952		381,452			(135,694)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/01/2024	42,120	16,931,542	401.98	723,207							(183,821)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/02/2024	39,354	15,766,565	400.63	701,296		650					(178,086)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/03/2024	25,149	10,113,032	402.12	430,556		797					(109,234)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/04/2024	53,076	21,345,997	402.18	907,064		2,517					(229,913)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/07/2024	3,388	1,354,872	399.87	61,768		342					(15,613)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/08/2024	52,752	21,237,573	402.59	893,097		5,762					(225,538)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/15/2021	10/09/2024	28,225	11,347,430	402.04	485,464		3,576					(122,483)				03

STATEMENT AS OF SEPTEMBER 30, 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 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/15/2021	10/10/2024	30,042	12,089,899	402.43	511,319		4,234					(128,888)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/15/2021	10/11/2024	18,222	7,316,274	401.5	318,344		2,926					(80,171)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/15/2021	10/11/2024	32,013	12,885,800	402.52	543,898		4,999					(136,974)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/15/2021	10/11/2024	5,064	2,080,345	410.8	67,910		624					(17,102)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/15/2021	10/14/2024	3,602	1,473,713	409.1	50,865		606					(12,775)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/07/2024	6,447	2,022,276	313.66	43,874		244					(11,162)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/08/2024	19,165	5,986,677	312.37	139,652		907					(35,496)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/11/2024	37,280	11,576,220	310.52	299,138		2,767					(75,822)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/14/2024	6,713	2,102,930	313.24	46,901		562					(11,855)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/15/2024	11,477	3,597,349	313.43	79,434		1,025					(20,060)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/18/2024	25,723	8,055,917	313.18	180,716		2,824					(45,511)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/18/2024	7,849	2,486,176	316.77	45,475		711					(11,452)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/22/2021	10/21/2024	11,676	3,679,906	315.16	73,995		1,356					(18,584)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/07/2024	11,534	4,982,998	432.04	113,347		632					(28,863)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/08/2024	16,724	7,204,370	430.77	171,572		1,115					(43,650)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/11/2024	23,454	10,066,790	429.21	253,763		2,350					(64,381)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/11/2024	13,338	5,784,410	433.69	124,338		1,151					(31,545)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/15/2024	5,434	2,364,510	435.11	48,411		625					(12,237)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/18/2024	22,581	9,784,525	433.3	214,343		3,352					(54,029)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	10/22/2021	10/21/2024	7,856	3,405,479	433.47	74,302		1,363					(18,678)				03
Compass Index	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/11/2024	13,187	5,409,942	410.25	175,254		1,626					(44,545)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/14/2024	3,929	1,617,048	411.54	50,334		605					(12,758)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/15/2024	3,603	1,486,561	412.56	44,789		580					(11,342)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/18/2024	9,944	4,104,751	412.8	122,904		1,926					(31,037)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/18/2024	7,695	3,209,585	417.1	83,337		1,306					(21,045)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/21/2024	5,899	2,433,242	412.46	73,801		1,357					(18,586)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/22/2024	5,037	2,081,586	413.25	61,553		1,187					(15,487)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank																		
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGOFU57RNE97	10/27/2021	10/25/2024	4,413	1,814,810	411.21	57,462		1,263					(14,418)				03

STATEMENT AS OF SEPTEMBER 30, 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	10/27/2021	10/25/2024	5,644	2,346,162	415.72	64,111			1,409					(16,087)				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			9,967					(195,065)				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			8,940					(163,300)				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			5,740					(98,296)				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			14,323					(230,852)				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			979					(15,785)				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			1,651					(22,615)				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			16,989					(221,668)				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			6,912					(86,082)				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			6,990					(83,270)				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			18,747					(214,032)				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			960					(9,742)				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			2,778		174,877			(76,122)				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			1,805		62,289			(38,053)				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			1,878		53,654			(36,759)				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			4,248		98,567			(77,590)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/29/2021	10/18/2024	64,183	19,690,776	306.79	712,434			11,204		239,880			(180,580)				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			4,919		98,575			(67,395)				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			6,322		135,896			(82,490)				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			7,390		126,143			(92,036)				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			16,216		258,140			(185,133)				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			6,967		102,258			(70,703)				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			2,817		95,151			(77,197)				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			5,314		72,508			(103,999)				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			2,736		30,497			(49,978)				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			4,378		57,833			(70,559)				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			5,149		54,593			(82,986)				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			1,645		23,915			(26,515)				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			7,213		20,809			(94,107)				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)
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			4,037		12,443			(50,281)				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			3,112		8,519			(37,071)				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			2,787		6,865			(31,821)				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			4,827		19,390			(55,112)				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			10,589		43,948			(103,617)				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			4,402		27,035			(41,589)				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			1,902		6,632			(17,370)				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			2,844		158,770			(111,306)				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			1,519		52,071			(52,014)				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			2,540		94,332			(69,588)				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			1,546					(20,167)				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			3,667					(41,864)				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			2,026					(20,564)				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			1,657					(16,218)				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			6,796					(60,065)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/04/2024	8,375	2,649,240	316.32	48,443			1,511					(12,177)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/08/2021	11/05/2024	10,671	3,372,076	316.01	62,825			2,015					(15,778)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/22/2024	7,551	3,268,858	432.92	94,496			1,846					(24,085)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/25/2024	9,223	3,992,564	432.91	115,649			2,575					(29,395)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/25/2024	11,092	4,816,941	434.29	133,224			2,966					(33,862)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/28/2024	6,325	2,743,215	433.69	77,547			1,937					(19,656)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	10/29/2024	7,370	3,186,745	432.4	94,093			2,435					(23,828)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/01/2024	18,893	8,217,426	434.94	223,258			6,379					(56,380)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/01/2024	7,965	3,519,747	441.88	75,215			2,149					(18,994)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/08/2021	11/05/2024	4,965	2,188,197	440.76	48,782			1,568					(12,274)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/12/2021	10/29/2024	77,681	31,679,162	407.81	1,265,426			32,868					(321,639)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/12/2021	10/30/2024	31,725	12,902,196	406.69	533,295			14,333					(135,424)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	11/12/2021	10/31/2024	22,033	8,960,425	406.68	370,597			10,294					(94,022)				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/01/2024	61,039	25,023,737	409.96	936,956			26,869					(237,489)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/04/2024	9,206	3,808,413	413.68	127,229			3,991					(32,159)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/05/2024	57,733	23,776,235	411.83	842,326			27,172					(212,717)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/06/2024	40,777	16,813,284	412.32	586,785			19,451					(148,047)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/07/2024	19,064	7,813,251	409.84	294,541			10,026					(74,245)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/08/2024	77,642	31,887,610	410.7	1,171,619			40,921					(295,059)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/11/2024	2,129	880,240	413.46	29,720			1,117					(7,464)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	10/29/2024	25,245	7,698,898	304.97	334,746			8,695		138,857			(85,084)				03
OCT 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	10/30/2024	23,079	7,063,647	306.06	294,261			7,909		105,798			(74,724)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/01/2024	74,298	22,903,971	308.27	873,749			25,057		221,191			(221,468)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/04/2024	27,063	8,334,454	307.97	322,315			10,110		88,027			(81,471)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/05/2024	28,547	8,842,480	309.75	318,015			10,259		62,704			(80,310)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/06/2024	35,915	11,093,075	308.87	414,100			13,727		97,851			(104,478)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/08/2024	97,225	30,105,669	309.65	1,088,918			38,032		226,273			(274,231)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/12/2021	11/11/2024	20,566	6,343,057	308.43	241,441			9,073		64,082			(60,637)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	10/28/2024	8,851	3,679,743	415.73	111,615			2,801					(28,422)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/01/2024	9,173	3,806,512	414.97	118,607			3,404					(30,091)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/01/2024	15,773	6,627,690	420.19	173,977			4,994					(44,139)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/04/2024	7,390	3,034,498	410.65	108,552			3,408					(27,464)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/08/2024	17,115	7,193,577	420.3	189,125			6,612					(47,673)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/08/2024	8,290	3,455,923	416.88	101,635			3,553					(25,619)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/15/2021	11/12/2024	9,815	4,117,663	419.51	111,405			4,289					(27,979)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/12/2024	29,140	8,998,562	308.8	336,280			13,017		84,838			(84,922)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/13/2024	41,646	12,932,600	310.54	450,188			17,825		83,309			(113,583)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/15/2024	111,026	34,343,651	309.33	1,256,814			51,982		296,706			(316,514)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/19/2021	11/18/2024	24,325	7,540,304	309.98	269,279			11,847		58,214			(67,628)				03
OCT 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L10CEMIK50	11/19/2021	10/15/2024	9,124	3,010,526	329.95	155,365			2,058		45,182			(40,274)				03
OCT 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L10CEMIK50	11/19/2021	10/25/2024	9,581	3,224,223	336.53	130,669			2,939		9,749			(33,555)				03
OCT 24 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Call	Index		NA	BFMBT61CT2L10CEMIK50	11/19/2021	10/29/2024	9,952	3,362,374	337.87	129,649			3,390		7,327			(33,169)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/01/2024	29,081	9,810,388	337.35	386,620		11,159		27,929			(98,635)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/05/2024	38,332	12,953,997	337.94	500,101		16,237		34,283			(127,113)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/06/2024	25,756	8,713,241	338.3	331,880		11,073		21,213			(84,277)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/08/2024	36,230	12,236,398	337.74	476,959		16,766		37,069			(120,894)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/08/2024	10,997	3,682,819	334.89	160,313		5,635		23,384			(40,634)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/12/2024	20,812	7,077,721	340.08	252,238		9,764		11,774			(63,699)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/13/2024	24,965	8,414,403	337.05	337,768		13,374		34,057			(85,220)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/15/2024	34,051	11,571,204	339.82	417,334		17,261		22,738			(105,101)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/15/2024	11,958	4,028,448	336.88	162,961		6,740		17,599			(41,040)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/19/2021	11/18/2024	1,525	513,659	336.81	20,871		918		2,392			(5,242)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/08/2024	20,968	9,259,403	441.6	181,009		6,404					(46,179)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/11/2024	7,572	3,334,374	440.35	68,359		2,602					(17,391)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/12/2024	7,907	3,484,847	440.74	70,496		2,747					(17,918)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/15/2024	9,651	4,272,865	442.75	80,521		3,352					(20,410)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/15/2024	11,033	4,855,928	440.12	100,671		4,191					(25,517)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/18/2024	3,067	1,360,046	443.38	25,103		1,112					(6,345)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/19/2024	3,832	1,687,976	440.52	34,594		1,562					(8,736)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/24/2021	11/22/2024	21,389	9,466,521	442.58	180,471		8,625		1			(45,449)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/12/2024	60,790	24,981,634	410.95	772,032		30,107					(196,413)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/13/2024	43,210	17,760,964	411.04	547,468		21,838					(139,152)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/14/2024	19,106	7,874,451	412.15	234,237		9,552					(59,482)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/15/2024	71,664	29,558,608	412.46	870,720		36,280					(220,905)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/18/2024	3,347	1,384,491	413.66	39,293		1,742					(9,941)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/19/2024	66,143	27,226,373	411.63	826,124		37,343		1			(208,817)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/20/2024	32,438	13,372,704	412.26	398,009		18,341					(100,511)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/21/2024	20,419	8,418,356	412.29	250,331		11,756					(63,159)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/22/2024	41,854	17,217,185	411.36	528,201		25,268		1			(133,144)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/29/2021	11/25/2024	3,634	1,500,987	413	43,721		2,206					(10,990)				03

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NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/26/2024	61,787	25,124,870	406.64	897,758			46,081		40			(225,468)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2021	11/27/2024	64,110	26,055,079	406.41	938,575			48,992		52			(235,503)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/29/2024	14,739	4,963,405	336.75	174,502			9,420		27,059			(43,745)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/12/2024	6,897	2,329,011	337.67	78,028			3,046		7,857			(19,870)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/19/2024	32,574	11,061,900	339.59	343,964			15,563		25,682			(87,023)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/20/2024	19,156	6,516,608	340.19	197,771			9,122		13,088			(49,990)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/21/2024	7,516	2,552,748	339.65	79,292			3,727		6,099			(20,024)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/22/2024	26,503	9,012,118	340.04	275,622			13,197		19,793			(69,540)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/26/2024	31,977	10,743,131	335.96	389,098			19,990		66,757			(97,810)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/30/2021	11/27/2024	25,714	8,632,677	335.72	315,864			16,503		56,899			(79,328)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/19/2024	42,193	12,983,242	307.71	424,041			19,186		158,375			(107,283)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/20/2024	38,835	11,973,666	308.32	381,362			17,590		131,309			(96,396)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/22/2024	95,387	29,542,447	309.71	887,103			42,476		250,085			(223,818)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/25/2024	16,526	5,129,770	310.4	149,728			7,562		38,630			(37,673)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/30/2021	11/27/2024	47,896	14,604,558	304.92	538,834			28,152		284,510			(135,326)				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			9,439					(68,063)				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			3,266					(21,824)				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			2,080					(13,572)				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			7,290					(44,385)				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			1,353					(7,724)				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			1,878					(10,499)				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			6,640					(34,986)				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			6,069					(36,951)				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			3,770					(21,083)				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			8,046					(42,396)				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			8,642					(40,133)				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			6,430		4			(28,418)				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			5,729		1			(23,783)				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			53,742		478,835			(249,583)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/02/2024	22,574	6,941,041	307.48	260,052			14,874		93,704			(65,733)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/03/2024	35,314	10,804,607	305.96	430,828			25,016		184,690			(108,799)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2024	37,910	11,571,985	305.25	475,011			27,993		219,121			(119,846)				03
NOV 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	11/29/2024	64,387	26,142,883	406.03	987,046			53,872		78			(250,186)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	79,254	24,459,403	308.62	876,550			53,173		278,394			(220,749)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/02/2024	8,562	3,485,974	407.15	127,315			7,282		9			(32,181)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	39,555	12,165,938	307.57	455,278			27,618		164,622			(114,656)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/03/2024	57,324	23,173,049	404.25	925,775			53,755		222			(233,790)				03
DEC 24 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/09/2024	26,082	8,069,919	309.4	280,387			17,733		81,612			(70,418)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/04/2024	25,895	10,477,950	404.64	413,794			24,386		93			(104,401)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	40,731	16,539,544	406.07	625,625			37,951		97			(157,556)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	35,003	14,312,674	408.9	495,641			30,066		25			(124,821)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/06/2024	3,795	1,570,719	413.92	46,334			2,811					(11,669)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/10/2021	12/09/2024	991	409,328	412.9	12,501			791					(3,140)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	11/22/2024	13,445	4,262,476	317.04	79,453			3,854					(20,308)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	11/26/2024	7,580	2,371,852	312.91	55,970			2,913					(14,253)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	11/29/2024	28,118	8,826,531	313.91	197,389			10,793					(50,125)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/02/2024	8,164	2,558,849	313.44	58,839			3,372					(14,900)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/03/2024	7,178	2,255,969	314.31	49,462			2,877					(12,514)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/06/2024	27,197	8,573,465	315.23	178,871			10,871					(45,129)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/09/2024	12,844	4,064,865	316.49	79,114			5,013					(19,906)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/14/2021	12/13/2024	17,119	5,419,007	316.55	105,395			7,039					(26,421)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	11/22/2024	6,800	2,998,010	440.9	72,218			3,506		1			(18,476)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	11/26/2024	7,018	3,097,917	441.4	73,537			3,831		1			(18,743)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	11/27/2024	13,267	5,811,685	438.06	154,903			8,206		8			(39,445)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	12/03/2024	10,809	4,765,732	440.9	115,611			6,732		5			(29,277)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	12/06/2024	6,001	2,654,098	442.29	61,492			3,741		2			(15,529)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	12/06/2024	14,449	6,444,425	446.01	131,036			7,971		1			(33,091)				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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DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	12/09/2024	6,644	2,938,012	442.22	68,369			4,336		4			(17,218)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/14/2021	12/13/2024	13,165	5,862,609	445.31	122,811			8,210		4			(30,815)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/13/2024	26,103	8,865,864	339.65	303,676			20,488		31,051			(76,901)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/13/2024	6,497	2,238,131	344.48	62,800			4,237		2,406			(15,903)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/17/2024	25,597	8,689,302	339.47	300,582			21,312		33,337			(75,838)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/18/2024	15,689	5,306,546	338.24	192,924			13,844		26,390			(48,630)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/19/2024	8,502	2,855,274	335.83	114,150			8,288		22,233			(28,747)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/20/2024	25,360	8,567,846	337.85	316,730			23,268		46,828			(79,691)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	11/15/2024	6,221	2,113,236	339.7	70,933			3,028		4,303			(18,440)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	11/21/2024	6,639	2,248,591	338.68	78,965			3,799		6,944			(20,412)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	11/27/2024	11,553	3,892,485	336.93	147,158			7,869		19,933			(37,825)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	11/29/2024	18,065	6,060,322	335.48	242,817			13,414		42,708			(62,296)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/03/2024	17,759	5,952,592	335.18	241,857			14,214		45,994			(61,818)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/04/2024	13,223	4,410,611	333.56	190,754			11,378		45,570			(48,711)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/06/2024	14,366	4,839,271	336.85	184,489			11,327		27,911			(47,023)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/06/2024	19,402	6,572,774	338.76	232,270			14,260		25,399			(59,202)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/10/2024	21,505	7,264,533	337.81	267,305			17,341		36,088			(67,879)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/11/2024	15,201	5,107,327	335.99	201,973			13,278		36,349			(51,241)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/12/2024	14,098	4,751,087	337	180,721			12,037		28,254			(45,807)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/22/2021	12/13/2024	12,998	4,393,702	338.04	160,504			10,829		21,539			(40,645)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/13/2024	17,897	5,683,636	317.57	122,963			8,319					(31,225)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/16/2024	13,900	4,411,885	317.41	96,479			6,777					(24,432)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/17/2024	12,845	4,091,261	318.51	84,211			5,987					(21,305)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/20/2024	31,505	10,007,264	317.64	216,615			15,957					(54,652)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/23/2024	17,553	5,584,570	318.15	117,735			8,973					(29,623)				03
DEC 24 JPMorgan MO2A1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/28/2021	12/27/2024	16,340	5,195,666	317.98	110,855			8,824					(27,790)				03
DEC 24 JPMorgan MO2A1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/27/2021	12/27/2024	21,444	6,652,345	310.22	240,387			19,134		64,827			(60,262)				03
DEC 24 JPMorgan MO2A1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/27/2021	12/10/2024	35,563	10,979,576	308.74	417,860			27,184		125,067			(106,407)				03

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DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/11/2024	32,724	10,120,564	309.27	377,308			24,874		105,917			(95,991)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	74,181	22,908,722	308.82	870,890			58,920		261,402			(221,153)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	33,585	10,321,952	307.34	416,452			28,175		148,781			(105,753)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/16/2024	27,159	8,417,552	309.94	306,078			21,499		80,760			(77,510)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/17/2024	47,685	14,752,816	309.38	549,332			39,057		156,624			(138,982)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/18/2024	50,000	15,466,639	309.33	577,005			41,519		166,456			(145,848)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2024	111,234	34,447,069	309.68	1,268,072			93,412		353,415			(319,937)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2024	27,505	8,505,637	309.24	319,883			25,462		97,080			(80,190)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/10/2024	49,668	20,280,137	408.31	738,074			48,016		68			(187,948)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/11/2024	31,372	12,806,621	408.22	467,754			30,836		49			(119,002)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/12/2024	33,638	13,701,053	407.31	514,996			34,397		82			(130,899)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	79,024	32,149,293	406.83	1,227,241			83,029		252			(311,644)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/13/2024	4,321	1,767,058	408.94	63,174			4,274		6			(16,042)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/16/2024	2,056	833,797	405.49	33,209			2,333		13			(8,410)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/17/2024	68,774	27,937,920	406.23	1,087,999			77,355		369			(275,265)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/18/2024	41,538	16,840,087	405.41	672,922			48,421		319			(170,093)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/19/2024	17,270	7,036,944	407.46	264,235			19,239		68			(66,729)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2024	19,268	7,816,326	405.66	310,218			22,852		154			(78,269)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2024	34,473	14,035,884	407.16	531,913			39,183		162			(134,203)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/20/2024	6,060	2,495,068	411.72	81,993			6,040		5			(20,687)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2024	39,009	15,903,205	407.68	595,278			47,383		240			(149,228)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/27/2021	12/27/2024	45,717	18,621,730	407.33	704,492			56,076		317			(176,606)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/28/2021	12/13/2024	11,590	5,146,557	444.04	99,929			6,767		5			(25,399)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/28/2021	12/17/2024	9,358	4,157,826	444.3	80,217			5,709		5			(20,314)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/28/2021	12/20/2024	19,692	8,710,940	442.36	180,593			13,316		28			(45,606)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/28/2021	12/27/2024	9,600	4,243,481	442.05	89,393			7,122		26			(22,430)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/27/2024	52,652	21,523,244	408.78	642,886			51,740		223			(162,952)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/27/2024	5,352	2,206,164	412.23	58,763			4,729		7			(14,894)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	12/31/2024	48,237	19,673,607	407.85	607,308			50,936		355			(153,366)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/02/2025	27,962	11,383,577	407.11	360,150			30,813		291			(90,783)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	29,120	11,852,834	407.04	376,225			32,505		326			(94,748)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	32,071	13,089,811	408.15	400,568			34,608		253			(100,878)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/03/2025	4,082	1,693,757	414.98	41,264			3,565		3			(10,392)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/07/2022	01/06/2025	6,536	2,649,116	405.34	88,949			7,908		141			(22,339)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/27/2024	17,105	5,477,224	320.21	92,457			7,455					(23,479)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/30/2024	7,438	2,354,698	316.59	49,028			4,078					(12,416)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	12/31/2024	6,181	1,988,303	321.66	30,898			2,596					(7,817)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/03/2025	15,873	5,075,433	319.75	88,466			7,657					(22,320)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/03/2025	9,848	3,114,608	316.27	66,187			5,729					(16,699)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/06/2025	9,152	2,878,086	314.46	67,687			6,029		2			(17,031)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/07/2025	5,121	1,642,477	320.76	27,067			2,434					(6,804)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/11/2022	01/10/2025	17,544	5,588,208	318.53	104,987			9,701					(26,319)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/27/2024	9,125	4,036,221	442.33	61,485			4,962		23			(15,628)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	8,999	3,967,976	440.92	63,965			5,326		41			(16,213)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	5,632	2,489,766	442.06	38,423			3,199		19			(9,739)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	12/30/2024	9,244	4,039,218	436.94	75,619			6,296		123			(19,167)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	01/06/2025	6,594	2,864,025	434.34	59,281			5,285		231			(14,929)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/11/2022	01/10/2025	10,652	4,614,819	433.25	99,625			9,214		557			(24,997)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/27/2024	70,069	21,705,953	309.78	671,961			54,483		227,325			(171,591)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/27/2024	20,098	6,250,930	311.02	183,295			14,862		53,189			(46,806)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/30/2024	17,880	5,512,799	308.33	181,835			15,209		73,166			(46,304)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	12/31/2024	21,365	6,607,340	309.26	209,591			17,709		76,578			(53,322)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/03/2025	53,193	16,430,272	308.88	530,335			46,159		204,267			(134,548)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/03/2025	32,505	10,089,174	310.39	305,220			26,565		99,305			(77,436)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/06/2025	13,812	4,267,775	309	137,287			12,296		52,778			(34,734)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/07/2025	23,217	7,150,746	307.99	240,301			21,725		102,547			(60,740)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/08/2025	26,686	8,201,043	307.32	283,669			25,883		129,230			(71,636)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/10/2025	42,031	12,935,399	307.76	439,642			40,850		193,285			(110,821)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/10/2025	15,588	4,807,029	308.39	158,993			14,773		65,864			(40,077)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/14/2022	01/13/2025	15,781	4,907,582	310.98	145,659			13,898		46,336			(36,615)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/03/2025	2,926	1,190,878	406.95	36,199			3,168		34			(9,235)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/07/2025	39,316	15,862,637	403.47	540,982			49,180		1,504			(137,504)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/08/2025	27,178	10,975,360	403.83	370,167			33,963		978			(94,000)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/09/2025	19,208	7,744,112	403.18	266,985			24,721		857			(67,735)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/10/2025	65,113	26,353,698	404.74	864,045			80,729		1,969			(219,009)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/10/2025	3,013	1,246,154	413.58	30,432			2,843		6			(7,714)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/14/2025	50,712	20,509,113	404.42	681,068			65,910		1,948			(171,993)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/15/2025	32,729	13,248,437	404.79	434,971			42,456		1,181			(109,744)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/16/2025	21,716	8,798,229	405.15	285,565			28,110		738			(71,982)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	39,922	16,148,232	404.49	535,759			53,182		1,674			(134,925)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	9,565	3,919,171	409.74	109,519			10,871		93			(27,581)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/21/2022	01/17/2025	2,334	950,778	407.36	28,732			2,852		45			(7,236)				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			8,189		17,372			(22,665)				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			44,251		74,522			(120,047)				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			39,777		73,611			(103,798)				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			15,526		27,937			(40,134)				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			14,311		27,094			(36,307)				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			20,052		37,780			(50,873)				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			5,040		6,435			(12,786)				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			4,365		8,649			(18,986)				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			5,972		16,089			(24,793)				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			4,782		10,530			(18,455)				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			16,392		33,442			(56,141)				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			6,698		15,683			(23,833)				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			19,752		40,018			(64,430)				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)
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/26/2024	18,768	6,350,476	338.36	209,757		16,922		33,407			(53,915)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/27/2024	32,330	11,030,782	341.19	323,987		26,417		33,587			(83,198)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/30/2024	6,908	2,381,101	344.67	60,378		5,079		3,497			(15,461)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	12/31/2024	18,215	6,182,949	339.45	195,860		16,642		27,863			(50,108)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/03/2025	32,836	11,166,433	340.07	345,465		30,236		46,147			(88,135)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/21/2022	01/07/2025	23,940	8,177,583	341.59	238,087		21,644		26,324			(60,516)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/06/2024	7,613	3,195,877	419.77	52,380		3,308					(13,734)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/10/2024	7,994	3,350,214	419.09	56,598		3,777					(14,783)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/13/2024	15,556	6,431,711	413.45	134,094		9,305		3			(34,926)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/17/2024	9,117	3,792,519	415.97	72,391		5,279		1			(18,783)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/20/2024	11,774	4,904,014	416.51	91,955		6,947		1			(23,792)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	12/27/2024	24,418	10,174,390	416.67	190,707		15,564		5			(49,019)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/03/2025	13,723	5,655,794	412.15	125,562		11,000		28			(32,063)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/03/2025	3,134	1,305,747	416.59	24,699		2,164		1			(6,307)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/10/2025	13,814	5,648,382	408.89	141,178		13,203		124			(35,818)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/13/2025	11,330	4,649,972	410.4	110,584		10,619		75			(27,978)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/17/2025	14,490	5,952,795	410.83	139,825		13,893		102			(35,246)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/24/2022	01/21/2025	7,268	3,004,062	413.35	64,754		6,648		29			(16,263)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/24/2022	01/10/2025	12,371	5,376,155	434.56	89,828		8,408		484			(22,811)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/24/2022	01/14/2025	4,021	1,727,848	429.66	34,825		3,376		505			(8,811)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/24/2022	01/17/2025	17,154	7,399,897	431.38	140,225		13,945		1,672			(35,379)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/24/2022	01/21/2025	4,852	2,073,227	427.31	45,756		4,702		1,131			(11,502)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/22/2025	48,365	19,503,146	403.25	621,489		64,667		3,263			(156,803)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/23/2025	30,056	12,109,454	402.9	390,424		40,946		2,273			(98,414)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/24/2025	33,046	13,215,562	399.91	469,258		49,600		5,126			(118,177)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/27/2025	3,018	1,213,691	402.14	40,201		4,348		305			(10,096)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/14/2025	15,821	4,858,830	307.11	161,376		15,718		80,053			(41,018)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/28/2022	01/15/2025	26,635	8,201,780	307.93	263,422		25,878		121,710			(66,893)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZA1C 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			33,781		152,767			(85,703)				03
JAN 25 JPMorgan MOZA1C 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			16,301		80,504			(41,357)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/21/2025	21,097	6,473,859	306.86	218,144			22,518		112,106			(55,089)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/22/2025	26,529	8,153,028	307.32	269,539			28,046		133,646			(68,005)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/28/2022	01/24/2025	57,672	17,750,733	307.79	576,139			60,897		275,548			(145,094)				03
JAN 25 JPMorgan MOZA1C2 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			12,404		45,900			(28,802)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/28/2025	40,499	16,252,798	401.31	528,517			57,966		5,064			(133,469)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/29/2025	38,662	15,507,268	401.1	508,017			56,134		5,189			(128,174)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/30/2025	22,856	9,168,187	401.12	300,334			33,432		3,127			(75,705)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/31/2025	26,109	10,522,096	403	324,279			36,362		2,401			(81,666)				03
JAN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	01/31/2025	34,876	14,071,777	403.48	426,882			47,867		2,873			(107,505)				03
FEB 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/04/2022	02/03/2025	2,487	1,014,030	407.67	26,789			3,069		82			(6,728)				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			7,294		11,174			(19,787)				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			4,577		3,721			(11,944)				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			9,415		17,195			(23,032)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/22/2025	14,646	4,900,202	334.58	180,430			18,896		55,471			(45,818)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/24/2025	18,792	6,255,458	332.88	246,571			26,231		88,733			(62,498)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/23/2025	16,009	5,367,755	335.29	192,243			20,292		55,399			(48,773)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/28/2025	22,006	7,387,601	335.71	260,970			28,623		73,635			(65,904)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/29/2025	21,948	7,378,969	336.21	255,563			28,239		68,948			(64,479)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/30/2025	7,275	2,419,228	332.56	96,849			10,781		36,329			(24,413)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/04/2022	01/31/2025	27,567	9,262,263	335.99	324,044			36,336		90,051			(81,607)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	02/07/2025	19,391	8,156,605	420.63	201,349			23,786		17,227			(50,522)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	01/24/2025	6,441	2,773,030	430.55	46,963			5,010		895			(11,937)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	01/24/2025	8,509	3,653,073	429.3	64,903			6,924		1,489			(16,497)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	01/24/2025	5,678	2,426,029	427.26	46,564			4,967		1,428			(11,835)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	01/27/2025	3,973	1,672,063	420.83	40,710			4,444		2,960			(10,319)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/08/2022	01/28/2025	3,961	1,682,389	424.79	35,500			3,904		1,630			(8,990)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			10,312		3,045			(23,159)				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			10,219		4,850			(22,950)				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			5,373		3,454			(11,683)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.01/28/2025	16,584	5,075,604	306.06	199,668			22,041		98,279			(50,750)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.01/29/2025	26,329	8,149,439	309.52	278,564			30,980		102,220			(70,738)				03
JAN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.01/31/2025	55,385	17,080,783	308.4	612,006			69,070		250,227			(155,125)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/03/2025	15,369	4,749,043	309	166,293			19,176		64,967			(42,034)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/04/2025	20,172	6,214,804	308.09	225,927			26,237		95,820			(57,054)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/05/2025	14,174	4,383,282	309.24	152,091			17,786		58,480			(38,373)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/07/2025	34,503	10,717,303	310.62	351,585			41,686		119,438			(88,543)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/07/2025	11,591	3,600,739	310.66	117,877			13,976		39,905			(29,686)				03
FEB 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	.02/11/2022	.02/10/2025	14,792	4,624,146	312.61	139,637			16,895		39,167			(35,069)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/31/2025	35,136	11,091,751	315.68	180,530			20,374		18			(45,759)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.02/04/2025	9,319	2,935,506	315.01	49,868			5,791		8			(12,593)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.02/07/2025	43,965	13,776,317	313.35	258,452			30,644		97			(65,088)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.02/10/2025	11,143	3,481,435	312.44	68,937			8,341		42			(17,313)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/10/2025	22,592	7,219,929	319.58	90,854			8,657					(23,485)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/13/2025	9,891	3,151,732	318.66	42,129			4,122					(10,859)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/17/2025	33,381	10,590,815	317.27	154,838			15,672		3			(39,762)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/21/2025	10,510	3,302,600	314.24	58,134			6,079		6			(14,873)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/24/2025	34,880	10,974,850	314.65	188,958			20,233		19			(48,207)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/27/2025	6,428	1,985,591	308.89	47,590			5,214		63			(12,108)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMI K50	.02/11/2022	.01/28/2025	8,856	2,755,095	311.1	58,415			6,448		34			(14,848)				03
FEB 25 JPMorgan MOZA1C2 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			64,975		7,996			(141,296)				03
FEB 25 JPMorgan MOZA1C2 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			35,933		4,545			(77,524)				03
FEB 25 JPMorgan MOZA1C2 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			33,416		6,057			(71,532)				03
FEB 25 JPMorgan MOZA1C2 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			47,593		5,946			(101,090)				03
FEB 25 JPMorgan MOZA1C2 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			65,809		10,835			(139,780)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/10/2025	4,772	1,898,799	397.94	62,651			7,587		1,556			(15,749)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/11/2025	41,987	16,699,330	397.73	555,063			67,666		14,484			(139,402)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/12/2025	28,477	11,345,946	398.42	369,066			45,288		8,769			(92,605)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/14/2022	02/13/2025	22,102	8,798,719	398.1	289,312			35,734		7,347			(72,527)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	01/22/2025	8,373	2,855,943	341.09	72,818			7,733		11,789			(18,752)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	01/31/2025	14,997	5,041,383	336.15	159,762			18,165		47,946			(40,797)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/04/2025	17,223	5,770,546	335.05	191,880			22,448		64,716			(48,816)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/06/2025	11,156	3,740,752	335.31	123,225			14,618		40,874			(31,292)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/07/2025	19,734	6,647,108	336.83	205,740			24,575		59,499			(52,197)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/12/2025	16,723	5,594,298	334.53	190,990			23,588		69,021			(48,232)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/11/2025	24,615	8,269,197	335.94	266,293			32,673		84,959			(67,310)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/13/2025	11,869	3,943,041	332.2	147,917			18,387		64,094			(37,320)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/18/2022	02/14/2025	12,603	4,217,279	334.62	143,634			17,971		51,800			(36,206)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/20/2025	18,881	7,509,892	397.74	254,899			33,299		7,472			(64,252)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/21/2025	52,906	21,039,272	397.67	716,352			94,153		21,509			(180,405)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/24/2025	6,214	2,459,271	395.77	89,107			11,925		3,645			(22,379)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/11/2025	9,218	3,108,800	337.24	93,287			11,509		26,816			(23,711)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/19/2025	26,805	8,910,117	332.41	327,598			42,534		143,699			(82,654)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/21/2025	11,379	3,783,621	332.51	138,722			18,233		60,643			(34,936)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/21/2025	14,757	4,903,146	332.27	181,497			23,855		80,678			(45,708)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/25/2022	02/24/2025	5,198	1,712,966	329.57	70,612			9,450		37,411			(17,734)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/14/2025	27,823	11,038,040	396.73	385,899			48,550		12,076			(97,813)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/14/2025	5,992	2,416,341	403.27	68,128			8,571		725			(17,268)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/25/2022	02/19/2025	57,243	22,743,662	397.32	782,507			101,596		24,062			(197,428)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/18/2025	14,883	4,639,763	311.75	167,731			21,663		46,176			(42,397)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/19/2025	18,985	5,906,059	311.09	219,277			28,496		64,643			(55,375)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/21/2025	33,668	10,572,111	314.01	348,801			45,886		76,681			(87,922)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/21/2025	13,464	4,202,377	312.12	149,854			19,714		40,200			(37,774)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/25/2025	21,572	6,782,089	314.4	220,677			29,734		47,374			(55,422)				03

STATEMENT AS OF SEPTEMBER 30, 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)
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/26/2025	12,921	4,037,041	312.45	142,385			19,298		37,672			(35,727)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/11/2025	20,278	6,302,500	310.81	235,829			29,123		69,505			(59,997)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/12/2025	16,432	5,106,554	310.77	191,432			23,796		56,848			(48,657)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/14/2025	39,489	12,366,651	313.17	420,949			53,008		98,205			(106,796)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/28/2022	02/14/2025	15,333	4,774,095	311.36	174,950			22,031		49,343			(44,385)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/07/2025	15,446	6,525,268	422.45	132,121			15,914		10,624			(33,801)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/10/2025	12,059	5,087,749	421.89	105,426			12,957		9,351			(26,896)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/14/2025	7,018	2,945,960	419.76	66,237			8,356		7,602			(16,836)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/14/2025	20,480	8,571,068	418.5	201,790			25,458		26,067			(51,290)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/18/2025	8,755	3,658,886	417.91	88,225			11,415		12,471			(22,342)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/21/2025	20,492	8,564,217	417.93	206,744			27,248		29,929			(52,210)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/21/2025	3,341	1,408,061	421.41	29,932			3,945		3,156			(7,559)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/25/2025	4,603	1,926,548	418.57	45,559			6,150		6,457			(11,463)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/01/2022	02/28/2025	9,975	4,186,385	419.67	95,310			13,092		12,601			(23,915)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	03/03/2025	4,819	1,957,936	406.29	63,467			8,901		450			(15,939)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/25/2025	55,376	21,904,092	395.55	986,805			133,696		34,103			(249,202)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/26/2025	39,522	15,685,712	396.89	679,376			92,585		19,706			(171,408)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/27/2025	19,351	7,675,227	396.63	335,161			45,942		10,209			(84,484)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/28/2025	30,558	12,233,843	400.35	477,314			65,806		8,528			(120,206)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2022	02/28/2025	29,932	12,020,500	401.59	451,379			62,231		6,640			(113,674)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/24/2025	11,919	4,819,161	404.33	173,896			23,443		1,434			(43,996)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/28/2025	12,085	4,871,218	403.08	183,088			25,265		2,017			(46,151)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/28/2025	23,907	9,720,031	406.58	327,523			45,196		1,968			(82,559)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	03/04/2025	14,533	5,909,072	406.61	199,241			28,124		1,298			(50,039)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	01/24/2025	11,093	4,503,997	406.03	151,638			16,576		397			(39,495)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	01/28/2025	14,718	6,041,048	410.45	176,470			19,886		188			(45,789)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	01/31/2025	16,818	6,919,750	411.44	195,934			22,572		185			(50,695)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/07/2025	30,768	12,490,719	405.97	424,285			51,344		1,719			(109,056)				03

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SCHEDULE DB - PART A - SECTION 1

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FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/11/2025	12,096	4,872,362	402.81	183,253			22,778		1,511			(46,927)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/14/2025	22,396	9,030,527	403.22	335,716			42,551		2,740			(85,728)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2022	02/21/2025	12,650	5,031,090	397.73	221,872			29,378		5,088			(56,290)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/12/2025	9,463	3,199,133	338.05	93,335			11,744		24,763			(24,013)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/21/2025	9,193	3,088,776	335.99	98,867			13,164		32,819			(25,223)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/25/2025	24,126	8,040,439	333.27	288,327			39,317		119,706			(73,285)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/26/2025	11,695	3,899,785	333.47	138,807			19,039		56,925			(35,249)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	02/28/2025	24,898	8,304,559	333.54	295,115			40,950		120,908			(74,803)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/05/2025	18,372	6,082,324	331.06	239,143			34,132		116,571			(60,336)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/04/2025	26,157	8,788,635	335.99	283,277			40,207		97,310			(71,537)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/07/2025	19,381	6,440,256	332.3	241,417			34,837		109,136			(60,798)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/11/2022	03/10/2025	9,947	3,293,183	331.06	129,840			19,042		63,717			(32,609)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/07/2025	64,418	26,104,657	405.24	722,767			105,264		8,045			(183,709)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/10/2025	1,698	697,585	410.82	15,978			2,365		72			(4,050)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/04/2025	46,870	18,934,078	403.97	546,036			78,223		7,088			(139,176)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/05/2025	36,378	14,645,990	402.61	441,988			63,669		7,258			(112,551)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2022	03/06/2025	15,288	6,159,229	402.88	184,373			26,706		2,949			(46,906)				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			33,345		399			(60,910)				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			7,897		118			(14,142)				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			13,097		80			(23,303)				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			53,878		821			(94,029)				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			25,243		615			(43,228)				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			15,872		400			(27,012)				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			43,014		1,315			(71,865)				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			33,616		920			(55,154)				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			45,806		331			(92,285)				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			8,231		128			(16,110)				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			28,805		326			(55,192)				03
FEB 25 NYSE Zebra2 Edge 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			14,315		152			(26,683)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZA1C 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			27,788		34,051			(48,496)				03
MAR 25 JPMorgan MOZA1C 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			28,888		39,013			(49,163)				03
MAR 25 JPMorgan MOZA1C 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			62,909		76,724			(105,105)				03
MAR 25 JPMorgan MOZA1C 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			43,118		64,063			(70,744)				03
MAR 25 JPMorgan MOZA1C 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			98,606		140,098			(158,000)				03
MAR 25 JPMorgan MOZA1C2 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			54,022		5,920			(90,257)				03
MAR 25 JPMorgan MOZA1C2 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			70,729		7,497			(115,356)				03
MAR 25 JPMorgan MOZA1C2 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			63,631		6,268			(103,165)				03
MAR 25 JPMorgan MOZA1C2 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			39,716		4,735			(64,013)				03
MAR 25 JPMorgan MOZA1C2 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			36,610		2,837			(58,661)				03
FEB 25 JPMorgan MOZA1C 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			63,289		103,139			(115,609)				03
FEB 25 JPMorgan MOZA1C 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			33,184		43,422			(60,617)				03
MAR 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/04/2025	26,825	8,408,113	313.44	356,240			50,986		70,044			(90,715)				03
MAR 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/07/2025	31,387	9,805,798	312.42	432,507			62,932		95,333			(109,830)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/11/2025	53,749	21,759,204	404.83	563,827			83,819		7,832			(142,649)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/12/2025	13,523	5,475,940	404.95	141,445			21,139		1,961			(35,753)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/13/2025	34,780	14,089,952	405.12	362,057			54,392		4,970			(91,432)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2022	03/14/2025	24,869	10,105,327	406.35	248,934			37,592		2,859			(62,807)				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			22,834		38,481			(41,711)				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			12,774		23,140			(22,876)				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			11,361		17,277			(20,214)				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			18,138		34,527			(31,656)				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			22,247		55,795			(38,826)				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			24,380		59,729			(41,492)				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			37,099		92,658			(61,983)				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			25,812		64,978			(42,098)				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			19,588		58,234			(37,532)				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			17,426		42,238			(31,005)				03

STATEMENT AS OF SEPTEMBER 30, 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/07/2025	10,754	3,567,695	331.74	156,155		22,870		64,067			(39,913)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/11/2025	26,760	8,904,360	332.75	375,902		56,246		145,279			(95,722)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/12/2025	13,653	4,508,713	330.23	209,232		31,472		94,887			(53,231)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/18/2025	14,112	4,737,845	335.72	179,101		27,783		56,775			(45,313)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/14/2025	27,745	9,189,378	331.21	411,621		62,563		176,464			(104,526)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/19/2025	10,550	3,528,732	334.49	139,969		21,822		48,711			(35,380)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/20/2025	11,864	3,947,293	332.7	167,695		26,275		66,053			(42,349)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/21/2025	20,223	6,791,001	335.8	256,337		40,362		81,381			(64,674)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/25/2025	12,691	4,273,635	336.74	155,846		25,021		46,542			(39,176)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/27/2025	16,085	5,401,567	335.82	204,402		33,131		65,786			(51,288)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/29/2022	03/28/2025	9,496	3,208,970	337.94	111,807		18,208		30,618			(28,028)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/21/2025	22,272	8,883,437	398.87	288,193		45,420		10,660			(72,779)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/24/2025	3,206	1,303,673	406.61	32,703		5,230		421			(8,236)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/25/2025	43,986	17,463,587	397.03	602,162		96,766		29,261			(151,508)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/26/2025	19,271	7,634,093	396.14	270,953		43,750		14,776			(68,111)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/27/2025	35,328	14,020,385	396.86	486,471		78,923		24,589			(122,175)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/30/2022	03/28/2025	70,374	27,747,092	394.28	1,045,759		170,463		71,616			(262,397)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/07/2025	21,539	8,803,839	408.74	195,789		28,836		1,320			(50,325)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/10/2025	17,156	6,935,733	404.27	180,655		27,039		2,731			(46,304)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/14/2025	32,146	12,830,579	399.14	398,283		60,875		13,513			(101,705)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/18/2025	19,671	7,912,170	402.23	221,886		34,612		5,164			(56,450)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/21/2025	30,237	12,162,668	402.24	341,682		54,100		8,274			(86,686)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/25/2025	15,904	6,411,667	403.16	174,939		28,242		3,934			(44,219)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	03/28/2025	26,222	10,483,183	399.78	320,962		52,559		11,789			(80,905)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430		38,941		9,421			(58,625)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	02/28/2025	560	236,389	422.29	3,503		497		510			(907)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/21/2025	14,748	6,075,631	411.97	136,428		21,621		48,884			(34,644)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/04/2022	03/21/2025	16,285	6,652,476	408.5	169,595		26,877		73,600			(43,067)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			14,530		40,536			(22,881)				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			13,198		35,143			(20,664)				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			55,209		145,418			(84,984)				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			26,266		62,113			(39,543)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	03/21/2025	20,816	6,729,669	323.29	170,485			27,119		12,470			(43,454)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	03/28/2025	54,586	17,531,495	321.17	488,002			80,281		50,424			(123,579)				03
MAR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	03/28/2025	8,919	2,848,664	319.41	85,350			14,041		10,964			(21,614)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962			32,338		17,018			(48,685)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622			34,422		18,347			(50,981)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761			19,496		15,578			(28,875)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	03/31/2025	3,289	1,313,526	399.31	36,415			6,075		1,647			(9,196)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/01/2025	48,632	19,257,671	395.99	597,197			100,083		40,281			(150,674)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320			60,156		27,142			(90,070)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			59,429		23,503			(88,497)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838			116,850		45,158			(173,065)				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			32,471		94,296			(54,250)				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			28,513		57,741			(44,139)				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			31,979		59,029			(49,225)				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			29,252		46,260			(44,038)				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			31,795		62,348			(47,606)				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			60,535		104,141			(87,759)				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			81,519		130,776			(120,736)				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			34,275		57,366			(49,169)				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			52,525		83,079			(74,957)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617			144,729		70,413			(209,819)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075			79,893		35,168			(115,215)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749			91,769		42,879			(131,648)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893			207,849		117,094			(296,618)				03

STATEMENT AS OF SEPTEMBER 30, 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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MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/18/2025	17,939	5,573,614	310.69	111,581		17,635		412			(28,761)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/21/2025	45,136	13,964,562	309.39	301,550		48,372		1,696			(77,509)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/18/2022	03/25/2025	28,917	8,920,879	308.5	202,922		33,188		1,554			(51,963)				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		58,111		1,764			(89,452)				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		14,163		545			(21,440)				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		20,898		565			(31,462)				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		55,440		2,186			(82,112)				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		13,628		325			(19,861)				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		18,074		515			(26,202)				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		62,487		1,924			(89,174)				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		12,326		443			(17,319)				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		14,275		43,343			(21,142)				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		22,667		81,439			(33,571)				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		10,013		32,727			(14,594)				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		12,090		44,010			(17,528)				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		66,769		251,414			(95,285)				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		15,311		57,019			(21,514)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/07/2025	16,718	5,306,476	317.41	185,570		32,363		29,487			(47,167)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/08/2025	17,658	5,703,328	322.99	158,921		27,837		13,143			(40,356)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/11/2025	23,701	7,533,167	317.84	259,290		46,011		40,155			(65,661)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/11/2025	12,293	3,926,245	319.39	126,986		22,534		16,597			(32,157)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/11/2025	12,223	3,949,576	323.13	109,517		19,434		9,108			(27,733)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/14/2025	17,267	5,512,413	319.25	179,574		32,274		24,243			(45,349)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/15/2025	66,825	26,371,877	394.64	837,319		151,118		74,630			(211,257)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/16/2025	39,496	15,578,838	394.44	498,046		90,262		45,609			(125,542)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/15/2025	15,847	5,084,905	320.88	155,140		27,999		17,494			(39,142)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/21/2022	04/17/2025	36,739	11,749,030	319.8	375,102		68,263		48,395			(94,465)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 25 JPMorgan MOZA1C 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			18,004		8,911			(24,915)				03
APR 25 JPMorgan MOZA1C2 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			201,500		114,395			(278,843)				03
APR 25 JPMorgan MOZA1C2 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			3,241		1,295			(4,485)				03
APR 25 JPMorgan MOZA1C2 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			3,748		2,568			(5,085)				03
APR 25 JPMorgan MOZA1C2 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			234,853		186,991			(316,994)				03
APR 25 JPMorgan MOZA1C2 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			104,748		84,614			(140,691)				03
APR 25 JPMorgan MOZA1C2 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			54,996		48,719			(73,507)				03
APR 25 JPMorgan MOZA1C2 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			178,357		153,114			(237,233)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/28/2022	04/25/2025	683	261,973	383.59	10,811			2,045		2,783			(2,720)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/01/2025	12,957	4,370,879	337.35	132,505			22,644		45,391			(34,090)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/11/2025	16,744	5,645,595	337.17	173,503			30,988		61,858			(44,223)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/15/2025	23,707	7,985,100	336.82	249,610			45,342		92,132			(63,386)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/16/2025	18,559	6,247,192	336.61	197,103			35,953		73,983			(50,006)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/17/2025	35,223	11,846,870	336.34	378,175			69,268		144,873			(95,856)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205			34,519		80,556			(46,138)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298			60,806		131,864			(82,073)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300			40,349		89,658			(53,668)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017			59,220		3,256			(81,951)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165			26,224		1,135			(35,396)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266			54,580		3,491			(72,596)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436			13,493		808			(17,690)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701			49,124		234,920			(67,980)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/17/2025	6,493	2,610,350	402.05	52,956			9,718		51,666			(13,448)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/22/2025	8,485	3,414,755	402.43	68,483			12,825		66,489			(17,310)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/25/2025	24,587	9,903,269	402.78	196,310			37,203		189,279			(49,484)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/29/2022	04/28/2025	4,558	1,840,299	403.77	35,165			6,743		33,017			(8,840)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/28/2025	3,402	1,344,408	395.17	33,000			6,368		3,896			(8,349)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771			122,004		119,985			(159,186)				03

STATEMENT AS OF SEPTEMBER 30, 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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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			84,318		84,780			(109,493)				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			68,090		64,006			(88,003)				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			176,340		182,337			(226,841)				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			5,904		3,906			(7,489)				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			128,663		147,222			(162,459)				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			65,529		68,088			(82,362)				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			55,193		57,662			(69,055)				03
MAY 25 JPMorgan MOZAIC2 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			42,285		62,573			(54,395)				03
MAY 25 JPMorgan MOZAIC2 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			27,077		36,654			(34,348)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660			28,375		36,299			(35,829)				03
APR 25 JPMorgan MOZAIC2 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			48,850		41,505			(65,935)				03
APR 25 JPMorgan MOZAIC2 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			73,435		86,749			(97,676)				03
APR 25 JPMorgan MOZAIC2 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			35,974		46,327			(47,162)				03
APR 25 JPMorgan MOZAIC2 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			36,786		47,124			(47,998)				03
MAY 25 JPMorgan MOZAIC2 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			54,352		65,005			(69,918)				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			26,834		12,775			(39,109)				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			51,278		25,425			(73,178)				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			43,911		19,996			(60,765)				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			30,104		18,669			(40,633)				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			47,842		31,443			(63,634)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	04/29/2025	15,186	5,959,314	392.42	161,276			31,244		24,524			(40,765)				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			48,230		53,752			(62,042)				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			1,028		148			(1,582)				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			37,248		41,538			(47,032)				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			23,894		6,466			(35,389)				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			21,512		47,793			(30,073)				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			23,172		60,891			(31,123)				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			64,323		175,047			(83,927)				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			35,577		108,628			(46,199)				03

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MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/02/2025	34,288	11,389,235	332.16	368,293		72,636		218,139			(93,437)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/06/2025	20,866	6,920,371	331.65	229,102		45,863		139,703			(57,910)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/08/2025	13,811	4,577,667	331.44	153,042		30,862		94,415			(38,613)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/09/2025	22,768	7,528,328	330.65	260,084		52,639		166,517			(65,559)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/13/2025	14,806	4,884,131	329.88	174,467		35,821		115,883			(43,817)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/16/2022	.05/15/2025	22,473	7,454,657	331.72	247,425		51,160		151,634			(62,026)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/16/2022	.05/15/2025	44,808	17,415,409	388.67	582,052		120,351		118,503			(145,912)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/16/2022	.05/09/2025	72,186	27,823,920	385.45	1,030,088		208,481		257,541			(259,654)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/16/2022	.05/13/2025	59,936	23,220,215	387.42	807,931		165,881		178,660			(202,908)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/16/2022	.05/14/2025	46,083	17,891,736	388.25	605,992		124,861		126,763			(152,053)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.04/29/2025	20,216	6,192,531	306.32	126,085		24,723		3,378			(32,257)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/02/2025	49,448	14,945,625	302.25	383,130		75,984		21,681			(97,744)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/06/2025	31,128	9,395,011	301.82	247,005		49,722		15,452			(62,782)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/09/2025	69,096	20,790,214	300.89	575,420		117,107		42,404			(145,851)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/13/2025	31,377	9,478,578	302.09	246,384		50,866		15,577			(62,221)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/16/2025	62,303	18,789,453	301.58	502,735		104,891		35,076			(126,608)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2022	.05/19/2025	22,920	6,904,964	301.26	188,200		39,675		14,049			(47,266)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.04/28/2025	9,809	3,953,548	403.04	75,001		14,663		74,672			(19,224)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.05/02/2025	33,145	12,929,436	390.09	400,617		79,526		531,987			(102,301)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.05/02/2025	18,304	7,174,440	391.96	207,846		41,259		267,975			(53,075)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.05/09/2025	28,778	11,175,726	388.34	369,529		75,275		503,112			(93,751)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.05/13/2025	16,381	6,406,204	391.07	192,661		39,812		252,602			(48,698)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.05/20/2022	.05/19/2025	39,198	15,285,792	389.96	479,553		101,190		639,593			(120,548)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/24/2022	.05/19/2025	10,762	3,386,883	314.7	112,788		23,821		31,989			(28,378)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/24/2022	.05/16/2025	45,526	17,529,617	385.05	685,160		143,215		172,598			(172,867)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/24/2022	.05/20/2025	11,027	3,412,154	309.45	140,037		29,678		57,384			(35,202)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/24/2022	.05/20/2025	13,642	4,383,346	321.31	110,638		23,447		17,485			(27,812)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/24/2022	.05/23/2025	20,019	6,200,768	309.75	251,834		53,915		101,738			(63,131)				03

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MAY 25 JPMorgan MOZAIC 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			25,745		18,103			(30,146)				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			80,567		60,554			(97,249)				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			4,325		1,133			(5,221)				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			103,970		126,783			(123,324)				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			67,407		50,561			(79,954)				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			31,636		35,863			(37,363)				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			30,128		23,864			(35,582)				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			41,631		51,298			(48,957)				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			36,914		28,126			(43,410)				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			3,962		912			(4,659)				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			61,739		70,457			(72,293)				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			37,423		24,057			(43,820)				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			44,739		97,723			(55,720)				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			39,928		35,680			(49,729)				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			28,650		42,761			(35,202)				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			25,116		28,498			(30,723)				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			40,972		84,816			(49,455)				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			76,087		63,063			(91,840)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/01/2025	12,755	4,253,662	333.49	130,079			25,942		71,840			(33,529)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/09/2025	12,769	4,217,718	330.31	147,819			30,364		96,025			(37,817)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/14/2025	13,071	4,301,427	329.09	158,786			33,203		108,978			(40,434)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/16/2025	28,485	9,396,691	329.88	336,432			70,844		223,739			(85,513)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/20/2025	14,730	4,843,523	328.81	181,392			38,726		126,309			(45,935)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/20/2025	10,395	3,525,478	339.15	85,614			18,278		35,054			(21,680)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/22/2025	15,471	5,103,902	329.91	183,130			39,363		122,109			(46,289)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/23/2025	12,197	3,994,533	327.49	157,834			34,040		115,620			(39,859)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/28/2025	15,238	5,044,176	331.03	173,588			38,062		110,908			(43,636)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/28/2025	10,546	3,576,522	339.12	87,500			19,186		36,544			(21,995)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/01/2022	05/30/2025	17,599	5,875,609	333.86	180,240			39,778		101,242			(45,225)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/23/2025	10,524	4,055,893	385.41	154,381			33,295		39,423			(38,987)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/23/2025	19,204	7,553,199	393.32	221,611			47,794		31,915			(55,964)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/27/2025	5,785	2,318,795	400.86	52,466			11,466		3,948			(13,201)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/28/2025	27,159	10,568,102	389.12	357,684			78,428		72,286			(89,913)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/28/2025	29,191	11,517,763	394.56	324,900			71,240		43,317			(81,672)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/29/2025	9,094	3,511,199	386.11	131,041			28,827		32,523			(32,910)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/29/2025	18,241	7,201,649	394.8	201,748			44,381		26,477			(50,668)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/30/2025	20,204	7,789,614	385.55	295,987			65,323		76,339			(74,268)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/30/2025	33,596	13,232,264	393.87	382,653			84,450		54,465			(96,014)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/01/2022	05/30/2025	4,743	1,934,501	407.88	33,959			7,495		1,257			(8,521)				03
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			69,456		86,376			(86,505)				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			28,567		31,155			(35,100)				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			18,247		20,173			(22,321)				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			109,854		119,909			(132,599)				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			28,669		33,842			(34,153)				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			20,727		21,489			(24,585)				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			148,785		144,019			(174,218)				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			17,001		14,805			(19,573)				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			88,397		82,668			(100,501)				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			17,781		15,708			(19,967)				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			23,869		24,001			(26,694)				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			149,674		921,642			(175,260)				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			109,035		650,055			(123,965)				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			78,471		473,609			(87,759)				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			35,450		65,937			(41,510)				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			25,282		18,379			(29,604)				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			29,493		52,436			(33,954)				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			20,648		14,262			(23,771)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZA1C2 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			81,604		87,130			(91,263)				03
JUN 25 JPMorgan MOZA1C2 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			53,075		36,160			(59,358)				03
JUN 25 JPMorgan MOZA1C2 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			28,665		31,393			(31,928)				03
JUN 25 JPMorgan MOZA1C2 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			27,227		20,012			(30,326)				03
MAY 25 JPMorgan MOZA1C 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			39,860		71,145			(45,318)				03
MAY 25 JPMorgan MOZA1C 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			29,613		20,679			(33,668)				03
JUN 25 JPMorgan MOZA1C 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			21,293		28,504			(23,911)				03
JUN 25 JPMorgan MOZA1C 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			21,140		29,205			(23,643)				03
JUN 25 JPMorgan MOZA1C 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			13,498		7,137			(15,095)				03
JUN 25 JPMorgan MOZA1C 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			64,725		111,384			(71,511)				03
JUN 25 JPMorgan MOZA1C 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			50,055		32,618			(55,302)				03
JUN 25 JPMorgan MOZA1C2 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			8,419		1,716			(9,377)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			23,006		27,396			(25,521)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			19,032		13,618			(21,112)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			69,377		79,236			(76,650)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	30,241	11,936,225	394.7	321,465			73,208		46,361			(80,883)				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			8,743		3,133			(11,247)				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			8,604		2,944			(11,067)				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			10,552		4,800			(12,516)				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			18,109		6,756			(21,480)				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			33,557		18,842			(39,293)				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			92,497		30,301			(108,309)				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			9,497		3,085			(10,934)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/30/2025	18,646	5,579,168	299.21	134,880			30,070		17,915			(34,188)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	05/30/2025	56,701	17,180,946	303.01	334,283			74,526		26,639			(84,730)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/02/2025	9,752	2,947,479	302.25	60,049			13,517		5,439			(15,178)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/02/2025	10,114	3,063,993	302.94	59,965			13,498		4,929			(15,157)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/03/2025	6,349	1,896,252	298.66	47,351			10,692		6,858			(11,958)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/03/2025	33,936	10,252,278	302.11	210,686			47,574		19,581			(53,205)				03

STATEMENT AS OF SEPTEMBER 30, 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	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427		47,053		31,945			(51,986)				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		59,596		26,303			(65,844)				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		12,230		8,792			(13,351)				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		29,744		16,153			(32,470)				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		4,957		30,764			(7,074)				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		4,948		23,973			(6,848)				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		7,121		30,162			(9,854)				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		5,441		24,749			(7,344)				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		25,824		151,838			(28,078)				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		6,547		33,685			(8,751)				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		51,153		305,168			(54,965)				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		6,595		34,768			(8,646)				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		5,648		26,583			(7,404)				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		37,911		229,941			(48,768)				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		14,251		91,592			(18,333)				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		23,944		162,435			(29,821)				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		17,626		117,820			(21,560)				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		31,462		203,100			(37,977)				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		20,923		131,850			(24,925)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/20/2025	37,221	3,803,631	102.19	83,859		18,223		116,120			(21,616)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/23/2025	144,825	14,804,044	102.22	325,278		71,402		449,235			(83,608)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	05/30/2025	101,606	10,431,933	102.67	214,288		48,130		284,952			(54,720)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	06/03/2025	84,573	8,691,517	102.77	176,080		40,055		232,221			(44,797)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	06/06/2025	79,541	8,163,245	102.63	169,183		38,849		226,112			(42,922)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/17/2022	06/06/2025	73,326	7,523,932	102.61	156,477		35,932		209,421			(39,699)				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	285.26	472,834		114,072		112,427			(119,297)				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		42,895		37,417			(44,352)				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		31,886		25,763			(32,845)				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		70,559		62,802			(71,870)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		5,746		2,135			(7,392)				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		52,947		39,820			(57,570)				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		118,356		128,978			(127,175)				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		42,183		46,065			(44,799)				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		37,961		38,760			(40,160)				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		60,934		529,426			(66,253)				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		87,846		770,599			(94,391)				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		28,296		246,462			(30,051)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/28/2022	06/17/2025	11,032	4,176,768	378.6	137,719		32,966		285,973			(34,875)				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		96,165		825,208			(100,569)				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		24,070		204,500			(24,887)				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		28,281		239,125			(29,131)				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		50,818		425,701			(51,762)				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		25,283		239,201			(32,523)				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		2,391		21,569			(2,849)				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		398		3,416			(447)				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		88,196		763,214			(97,442)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	07/01/2025	47,017	4,731,836	100.64	111,808		28,106		203,515			(28,209)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	07/03/2025	152,194	15,213,339	99.96	398,749		100,787		742,736			(100,420)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/16/2025	44,723	4,534,937	101.4	94,634		22,797		166,827			(24,211)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/17/2025	23,334	2,371,403	101.63	47,717		11,529		83,064			(12,196)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/20/2025	130,222	13,229,260	101.59	268,257		65,380		467,718			(68,374)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/23/2025	41,784	4,214,292	100.86	95,977		23,594		173,437			(24,395)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/24/2025	45,873	4,643,247	101.22	100,049		24,664		177,676			(25,406)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/07/2022	06/27/2025	176,491	17,894,467	101.39	375,750		93,417		661,283			(95,153)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2022	06/30/2025	52,430	5,287,026	100.84	121,113		30,362		218,655			(30,585)				03
								42,810	12,834,417	299.8	299,165		75,686		44,247			(75,411)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.06/27/2025	25,900	7,706,974	297.57	202,648		50,428		37,251			(51,365)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.07/01/2025	15,116	4,532,871	299.87	105,138		26,454		15,300			(26,551)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.07/03/2025	13,051	3,869,894	296.53	107,964		27,314		22,477			(27,215)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.06/30/2025	11,803	3,529,403	299.03	85,764		21,520		13,644			(21,678)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.06/27/2025	10,934	3,216,581	294.17	101,398		25,232		25,874			(25,701)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.06/30/2025	7,447	2,200,686	295.5	64,785		16,256		14,755			(16,376)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.07/01/2025	7,281	2,172,054	298.33	54,895		13,812		9,454			(13,863)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.07/07/2025	11,554	3,451,618	298.74	85,520		21,870		14,428			(21,478)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/08/2022	.07/07/2025	7,191	2,124,351	295.43	62,942		16,096		14,715			(15,808)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/06/2025	30,011	11,638,105	387.79	255,397		59,810		94,034			(66,080)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/09/2025	8,466	3,283,450	387.84	72,046		17,028		26,676			(18,588)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/10/2025	8,847	3,401,283	384.47	84,663		20,071		37,986			(21,823)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/13/2025	15,580	5,809,982	372.92	216,714		51,841		159,670			(55,703)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/13/2025	9,046	3,423,915	378.49	105,660		25,275		63,244			(27,158)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/16/2025	5,655	2,114,741	373.99	76,223		18,396		54,274			(19,537)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/17/2025	5,705	2,139,264	374.97	74,623		18,063		51,391			(19,109)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/20/2025	20,851	7,817,808	374.93	273,570		66,799		188,940			(69,859)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/23/2025	8,049	3,014,867	374.56	106,972		26,345		74,999			(27,240)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/24/2025	6,280	2,348,593	374	84,901		20,969		60,740			(21,600)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/27/2025	23,986	8,990,837	374.83	316,621		78,862		220,511			(80,328)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.06/30/2025	9,674	3,633,398	375.58	124,893		31,367		84,949			(31,598)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.07/01/2025	11,174	4,197,453	375.65	144,031		36,273		97,778			(36,406)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.07/03/2025	11,908	4,451,821	373.85	162,426		41,130		117,318			(40,980)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.07/07/2025	12,195	4,568,664	374.64	162,679		41,640		114,756			(40,894)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/11/2022	.07/08/2025	11,783	4,398,250	373.28	163,898		42,064		120,899			(41,162)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/11/2022	.06/27/2025	18,325	6,959,873	379.8	235,294		58,660		456,301			(59,750)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/11/2022	.06/30/2025	23,154	8,824,262	381.12	284,978		71,640		550,621			(72,166)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/11/2022	.07/01/2025	11,353	4,336,059	381.93	136,073		34,301		262,238			(34,427)				03

STATEMENT AS OF SEPTEMBER 30, 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 02RNE81BXP4ROTD8PU41	.07/11/2022	.07/03/2025	30,647	11,707,606	382.02	366,551 .....	..... .....	..... .....	.....92,905 .....	..... .....	.....705,690 .....	..... .....	..... .....	.....(92,567) .....	..... .....	..... .....	..... .....	03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.07/11/2022	.07/07/2025	7,215	2,744,046	380.35	91,368 .....	..... .....	..... .....	.....23,408 .....	..... .....	.....176,550 .....	..... .....	..... .....	.....(22,989) .....	..... .....	..... .....	..... .....	03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTD8PU41	.07/11/2022	.07/08/2025	12,709	4,851,432	381.72	153,893 .....	..... .....	..... .....	.....39,532 .....	..... .....	.....296,268 .....	..... .....	..... .....	.....(38,685) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/18/2025	35,653	10,631,641	298.2	306,974 .....	..... .....	..... .....	.....81,822 .....	..... .....	.....50,587 .....	..... .....	..... .....	.....(77,308) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/18/2025	22,046	6,501,504	294.9	222,700 .....	..... .....	..... .....	.....59,359 .....	..... .....	.....50,147 .....	..... .....	..... .....	.....(56,084) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/21/2025	12,834	3,840,628	299.25	104,984 .....	..... .....	..... .....	.....28,195 .....	..... .....	.....15,698 .....	..... .....	..... .....	.....(26,366) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/21/2025	7,631	2,261,489	296.34	72,050 .....	..... .....	..... .....	.....19,350 .....	..... .....	.....14,360 .....	..... .....	..... .....	.....(18,095) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/15/2025	7,477	2,232,934	298.66	62,816 .....	..... .....	..... .....	.....16,616 .....	..... .....	.....9,774 .....	..... .....	..... .....	.....(15,863) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/15/2025	7,241	2,147,091	296.53	67,566 .....	..... .....	..... .....	.....17,872 .....	..... .....	.....13,002 .....	..... .....	..... .....	.....(17,063) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/11/2025	46,860	13,999,786	298.76	391,063 .....	..... .....	..... .....	.....102,378 .....	..... .....	.....59,317 .....	..... .....	..... .....	.....(99,122) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/14/2025	13,987	4,169,647	298.11	120,733 .....	..... .....	..... .....	.....31,854 .....	..... .....	.....19,812 .....	..... .....	..... .....	.....(30,517) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/08/2025	11,600	3,458,850	298.17	99,584 .....	..... .....	..... .....	.....25,866 .....	..... .....	.....15,898 .....	..... .....	..... .....	.....(25,312) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/11/2025	10,397	3,071,051	295.38	102,382 .....	..... .....	..... .....	.....26,803 .....	..... .....	.....21,689 .....	..... .....	..... .....	.....(25,951) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/08/2025	7,181	2,126,856	296.17	68,010 .....	..... .....	..... .....	.....17,665 .....	..... .....	.....13,266 .....	..... .....	..... .....	.....(17,286) .....	..... .....	..... .....	..... .....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCCEMIK50	.07/22/2022	.07/14/2025	7,079	2,087,096	294.83	71,626 .....	..... .....	..... .....	.....18,898 .....	..... .....	.....16,074 .....	..... .....	..... .....	.....(18,105) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/18/2025	101,795	10,212,044	100.32	251,942 .....	..... .....	..... .....	.....67,215 .....	..... .....	.....467,196 .....	..... .....	..... .....	.....(63,507) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/18/2025	50,830	5,057,579	99.5	141,104 .....	..... .....	..... .....	.....37,645 .....	..... .....	.....267,626 .....	..... .....	..... .....	.....(35,568) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/15/2025	36,141	3,615,552	100.04	92,955 .....	..... .....	..... .....	.....24,611 .....	..... .....	.....174,082 .....	..... .....	..... .....	.....(23,496) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/15/2025	25,177	2,513,691	99.84	66,594 .....	..... .....	..... .....	.....17,631 .....	..... .....	.....125,423 .....	..... .....	..... .....	.....(16,833) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/11/2025	167,692	16,826,253	100.34	412,859 .....	..... .....	..... .....	.....108,184 .....	..... .....	.....766,589 .....	..... .....	..... .....	.....(104,744) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/11/2025	47,065	4,684,428	99.53	129,854 .....	..... .....	..... .....	.....34,026 .....	..... .....	.....246,663 .....	..... .....	..... .....	.....(32,944) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/07/2025	34,407	3,445,894	100.15	86,879 .....	..... .....	..... .....	.....22,527 .....	..... .....	.....162,588 .....	..... .....	..... .....	.....(22,123) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/14/2025	32,373	3,220,819	99.49	89,868 .....	..... .....	..... .....	.....23,733 .....	..... .....	.....170,774 .....	..... .....	..... .....	.....(22,737) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/03/2025	28,158	2,803,714	99.57	77,041 .....	..... .....	..... .....	.....19,763 .....	..... .....	.....146,640 .....	..... .....	..... .....	.....(19,691) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/08/2025	24,816	2,490,753	100.37	60,724 .....	..... .....	..... .....	.....15,787 .....	..... .....	.....112,840 .....	..... .....	..... .....	.....(15,449) .....	..... .....	..... .....	..... .....	03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.07/22/2022	.07/07/2025	24,707	2,461,800	99.64	67,005 .....	..... .....	..... .....	.....17,374 .....	..... .....	.....127,223 .....	..... .....	..... .....	.....(17,063) .....	..... .....	..... .....	..... .....	03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57PNE97	.08/01/2022	.07/11/2025	24,569	9,182,106	373.72	390,655 .....	..... .....	..... .....	.....103,034 .....	..... .....	.....245,980 .....	..... .....	..... .....	.....(99,757) .....	..... .....	..... .....	..... .....	03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57PNE97	.08/01/2022	.07/14/2025	9,142	3,412,203	373.23	147,649 .....	..... .....	..... .....	.....39,245 .....	..... .....	.....94,617 .....	..... .....	..... .....	.....(37,598) .....	..... .....	..... .....	..... .....	03

STATEMENT AS OF SEPTEMBER 30, 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 MOZA1C2 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			22,657		53,094			(21,630)				03
JUL 25 JPMorgan MOZA1C2 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			141,222		346,070			(133,430)				03
JUL 25 JPMorgan MOZA1C2 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			40,156		89,130			(37,552)				03
JUL 25 JPMorgan MOZA1C2 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			33,210		70,650			(30,951)				03
JUL 25 JPMorgan MOZA1C2 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			160,757		333,912			(148,308)				03
JUL 25 JPMorgan MOZA1C2 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			49,677		102,033			(45,371)				03
JUL 25 JPMorgan MOZA1C2 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			29,517		56,735			(26,869)				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			2,789		3,324			(3,119)				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			3,172		7,385			(3,160)				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			1,313		7,981			(1,323)				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			5,710		33,719			(5,587)				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			125,319		738,345			(121,334)				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			38,526		225,586			(36,910)				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			42,187		244,445			(40,277)				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			139,901		806,228			(132,182)				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			30,952		173,458			(28,847)				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			156,051		864,465			(143,966)				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			23,778		127,117			(21,717)				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			28,135		149,847			(25,611)				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			20,392		128,066			(18,563)				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			44,819		283,227			(40,396)				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			75,528		470,560			(68,074)				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			48,025		18,113			(43,718)				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			60,703		35,215			(54,712)				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			79,738		32,394			(71,869)				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			23,995		13,766			(21,416)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	08/04/2025	27,960	8,438,728	301.81	212,829			59,889		24,255			(53,451)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/22/2025	10,228	3,055,856	298.78	90,097			24,572		13,502			(22,900)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		68,005		43,970			(62,739)				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		132,408		61,310			(122,154)				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		16,892		8,249			(15,428)				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		25,929		10,054			(23,682)				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		22,844		12,432			(20,795)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750		52,598		329,977			(46,944)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195		19,162		125,266			(17,858)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707		38,683		251,501			(36,052)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965		56,090		368,071			(51,747)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747		65,930		421,646			(60,825)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657		16,802		106,236			(15,346)				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		19,542		52,176			(24,450)				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		16,714		40,172			(20,354)				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		23,277		51,706			(28,097)				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		19,936		54,778			(23,344)				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		23,495		57,542			(27,869)				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		34,235		69,914			(39,249)				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		30,218		69,017			(34,356)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/03/2025	18,512	6,154,156	332.44	221,208		53,029		121,079			(59,306)				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		28,085		64,017			(31,281)				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		24,037		50,706			(26,665)				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		25,618		74,824			(28,304)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/12/2022	06/06/2025	17,267	5,811,341	336.56	176,448		42,692		78,814			(47,168)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000		10,265		12,742			(11,206)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488		23,408		47,941			(25,451)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060		61,789		77,372			(67,183)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724		5,080		3,576			(5,524)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533		16,850		34,367			(18,249)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226		33,986		42,542			(36,806)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850			3,897		1,722			(4,221)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258			6,722		13,681			(7,251)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254			18,804		24,087			(20,285)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302			28,271		74,019			(30,377)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674			47,654		96,007			(51,205)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875			35,338		58,690			(37,971)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862			5,902		6,933			(6,342)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890			4,919		3,494			(5,286)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870			12,443		20,504			(13,215)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/18/2025	202	77,325	382.36	2,801			765		4,615			(723)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/25/2025	166	63,815	385.54	2,074			577		3,358			(532)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	07/28/2025	585	226,748	387.53	6,873			1,925		10,982			(1,758)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274			70,209		396,075			(63,281)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332			44,237		249,233			(39,481)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			61,185		342,884			(54,431)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/08/2025	47,226	18,273,601	386.94	568,657			163,449		911,442			(144,004)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/12/2025	11,524	4,461,131	387.13	138,144			40,069		221,116			(34,854)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/15/2025	29,595	11,491,676	388.3	341,743			99,793		542,436			(85,985)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/08/2025	47,685	14,400,327	301.99	393,270			113,142		40,945			(99,682)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/11/2025	9,084	2,716,209	299	86,747			25,128		12,529			(21,927)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/11/2025	30,643	9,274,146	302.65	244,835			70,921		23,985			(61,886)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/12/2025	18,376	5,517,355	300.25	165,327			47,998		21,103			(41,751)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/12/2025	17,623	5,351,166	303.65	133,921			38,880		11,748			(33,820)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/15/2025	32,669	9,822,168	300.66	288,549			84,337		35,673			(72,668)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/15/2025	64,787	19,703,759	304.13	481,231			140,654		40,475			(121,192)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/18/2025	7,898	2,373,217	300.5	70,381			20,708		8,947			(17,676)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/18/2025	14,884	4,522,181	303.83	112,420			33,077		9,936			(28,234)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/05/2025	12,139	3,634,123	299.38	113,590			32,454		15,464			(28,872)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/05/2025	24,062	7,252,669	301.42	203,880			58,252		22,331			(51,821)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2022	08/08/2025	25,358	7,569,563	298.51	247,569			71,225		37,157			(62,751)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160			119,605		272,868			(107,802)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011			41,089		96,135			(36,672)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759			31,389		73,639			(27,924)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742			117,414		277,432			(103,446)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726			64,576		147,115			(56,350)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618			41,153		98,806			(35,796)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764			129,237		291,121			(111,355)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445			58,441		134,388			(49,884)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441			64,471		151,574			(54,861)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/05/2025	66,343	6,651,554	100.26	164,796			47,128		308,069			(41,926)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/05/2025	23,468	2,362,743	100.68	54,891			15,698		101,251			(13,965)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/08/2025	112,648	11,268,147	100.03	289,392			83,334		543,824			(73,420)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/08/2025	260,441	26,273,324	100.88	592,504			170,619		1,084,100			(150,320)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/12/2025	47,142	4,733,481	100.41	114,931			33,398		213,430			(29,051)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/12/2025	25,501	2,579,719	101.16	55,797			16,214		100,901			(14,104)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/19/2022	08/15/2025	79,176	7,923,890	100.08	202,452			59,227		379,152			(51,032)				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			101,435		632,732			(87,400)				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			26,568		167,260			(22,678)				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			16,368		101,452			(13,971)				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			169,907		87,918			(143,244)				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			22,180		13,227			(18,529)				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			24,130		15,664			(20,097)				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			35,236		19,982			(29,346)				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			95,373		85,428			(78,712)				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			195,197		132,982			(161,097)				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			25,662		12,856			(21,837)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			91,394		66,620			(77,052)				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			229		1,808			(217)				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			2,906		21,728			(2,619)				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			3,246		23,995			(2,859)				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			28,639		208,033			(24,677)				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			34,824		251,551			(29,725)				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			24,776		178,777			(21,083)				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			162,700		1,170,436			(137,168)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/25/2025	7,006	2,688,126	383.71	71,132			21,543		153,717			(17,996)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/26/2025	17,366	6,640,039	382.35	184,973			56,140		400,177			(46,755)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/01/2022	08/29/2025	27,615	10,512,293	380.67	312,027			95,302		674,690			(78,653)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245			60,115		184,833			(61,461)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264			84,214		262,685			(85,780)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964			93,294		284,564			(93,636)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604			25,414		44,370			(25,507)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605			52,936		158,445			(52,936)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119			40,654		106,370			(40,506)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141			107,164		334,484			(113,371)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118			79,005		255,019			(83,259)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			105,112		336,104			(109,927)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			28,855		48,339			(30,177)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			58,511		172,708			(60,271)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			48,298		147,363			(49,564)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/19/2025	35,631	3,570,222	100.2	85,372			25,524		167,287			(21,719)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/19/2025	44,349	4,464,187	100.66	99,386			29,714		192,337			(25,285)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/22/2025	100,498	10,027,734	99.78	255,769			76,967		505,648			(64,889)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/22/2025	206,076	20,741,595	100.65	463,054			139,345		895,459			(117,478)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/26/2025	26,233	2,640,353	100.65	59,024			17,914		114,061			(14,919)				03

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AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330			22,256		140,899			(18,535)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/29/2025	49,156	4,897,886	99.64	127,854			39,050		252,906			(32,228)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/29/2025	167,314	16,831,827	100.6	379,636			115,951		733,918			(95,695)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/10/2025	18,724	6,146,455	328.27	232,186			58,452		170,645			(63,555)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/11/2025	12,820	4,224,434	329.51	151,802			38,329		106,791			(41,511)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/13/2025	21,528	7,041,466	327.09	279,339			70,948		213,715			(76,234)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/17/2025	19,850	6,423,040	323.58	292,789			75,231		248,115			(79,588)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/17/2025	10,668	3,590,486	336.56	95,952			24,654		49,895			(26,082)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/20/2025	23,059	7,466,180	323.79	338,050			87,605		284,932			(91,618)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/18/2025	18,280	5,938,911	324.89	257,510			66,355		210,705			(69,928)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/24/2025	18,882	6,277,258	332.45	201,161			52,718		127,277			(54,304)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/26/2025	11,419	3,771,727	330.29	132,405			34,891		91,215			(35,672)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/27/2025	9,816	3,159,737	321.89	154,210			40,749		136,121			(41,506)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/27/2025	14,538	4,811,986	330.99	164,216			43,393		110,272			(44,199)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491			24,374		43,605			(24,553)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885			4,241		36,801			(3,576)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/25/2025	240	92,411	384.26	1,952			600		5,172			(501)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355			66,138		559,466			(54,584)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264			43,216		361,141			(35,241)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147			78,979		656,984			(63,835)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017			29,744		245,958			(23,830)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743			32,887		270,509			(26,271)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554			189,919		1,551,193			(150,398)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118			22,857		183,191			(17,894)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220			77,330		618,136			(60,024)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/08/2025	198	77,002	388.72	1,339			397		3,558			(349)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2022	08/15/2025	159	60,722	382.96	1,343			404		3,565			(348)				03

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AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA																		
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	02RNE81BXP4ROTDBPU41	09/20/2022	08/19/2025	1,791	691,929	386.38	13,360			4,055		35,480			(3,450)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			117,175	11,742,139	100.21	283,916			89,283		549,655			(72,164)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	09/05/2025	40,322	4,026,184	99.85	102,903			32,556		200,688			(26,083)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			39,197	3,929,132	100.24	94,701			30,021		183,028			(23,981)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	09/09/2025	76,362	7,661,447	100.33	182,277			58,127		351,251			(46,031)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			248,808	25,139,592	101.04	536,182			170,985		1,011,744			(135,404)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	09/12/2025	25,063	2,512,854	100.26	60,503			19,445		116,695			(15,223)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			43,609	4,377,520	100.38	103,573			33,481		199,025			(25,988)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680			51,295		302,233			(39,815)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			29,266	2,945,575	100.65	66,228			20,229		127,167			(17,055)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	08/22/2025	52,429	5,224,065	99.64	137,313			42,566		269,749			(35,129)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			48,627	4,867,599	100.1	119,380			37,007		232,210			(30,542)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	08/29/2025	32,996	3,290,351	99.72	85,525			26,732		167,663			(21,799)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs			53,727	5,379,716	100.13	131,471			41,092		255,406			(33,510)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/20/2022	09/02/2025	33,070	3,294,399	99.62	87,072			27,382		170,692			(22,132)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	09/05/2025	361	134,949	373.55	3,251			983		3,773			(847)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	08/15/2025	54,868	20,524,872	374.08	486,676			149,357		558,740			(125,920)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	08/22/2025	8,816	3,307,527	375.18	75,375			23,280		84,302			(19,447)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	08/25/2025	8,475	3,173,370	374.45	74,408			23,029		84,748			(19,180)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	08/26/2025	43,620	16,173,815	370.79	434,890			135,444		537,901			(111,782)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			54,048		200,170			(44,606)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	08/29/2025	11,586	4,280,449	369.46	121,186			38,055		153,720			(31,033)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	09/02/2025	23,723	8,766,749	369.54	247,672			78,249		313,935			(63,245)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	09/05/2025	10,203	3,764,213	368.92	108,972			34,636		139,654			(27,749)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	09/08/2025	12,938	4,803,136	371.25	127,825			40,709		156,791			(32,520)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	09/09/2025	28,513	10,541,074	369.69	297,394			95,276		375,881			(75,450)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	09/22/2022	09/12/2025	12,561	4,644,049	369.72	131,137			42,259		165,640			(33,178)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	09/22/2022	09/15/2025	6,599	2,422,911	367.14	75,035			24,227		99,055			(18,967)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			129,453		528,201			(100,482)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/01/2025	136	51,581	378.83	1,004			294		1,000			(265)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/11/2025	1,588	599,006	377.26	12,480			3,739		13,125			(3,263)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/29/2025	1,466	435,279	296.93	10,405			3,234		2,863			(2,669)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/02/2025	11,470	3,378,927	294.59	92,049			28,851		30,519			(23,527)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/02/2025	25,943	7,727,797	297.88	175,401			54,976		45,134			(44,832)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/05/2025	24,221	7,155,321	295.42	186,532			58,823		58,555			(47,544)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/05/2025	60,687	18,127,724	298.71	392,979			123,926		95,096			(100,164)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/08/2025	10,319	3,063,773	296.91	73,666			23,371		20,786			(18,724)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/08/2025	15,451	4,639,263	300.26	92,107			29,221		19,655			(23,411)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/09/2025	11,211	3,343,932	298.27	74,504			23,684		18,900			(18,920)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/09/2025	14,698	4,417,283	300.54	86,321			27,440		18,021			(21,920)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/12/2025	29,156	8,652,861	296.78	209,938			67,134		60,369			(53,164)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/12/2025	65,305	19,592,033	300.01	395,543			126,486		87,314			(100,165)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/15/2025	10,869	3,168,115	296.94	76,286			24,538		21,819			(19,265)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024			25,468		21,711			(19,938)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264			41,982		32,592			(32,866)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430			44,548		47,886			(34,578)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691			105,573		84,254			(81,946)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/11/2025	303	91,742	302.94	1,525			456		226			(398)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/15/2025	240	72,021	300.7	1,374			415		260			(357)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700			8,485		4,593			(7,154)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936			44,114		166,122			(42,863)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672			72,537		315,959			(70,230)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931			59,854		267,996			(57,143)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319			19,204		56,114			(18,334)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657			38,510		157,271			(36,638)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295			30,593		114,483			(29,006)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001			68,536		291,622			(64,754)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989			18,688		51,718			(17,657)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828			58,579		219,541			(54,594)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966			41,560		147,906			(38,601)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183			26,779		90,686			(24,789)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198			72,074		273,421			(66,493)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485			17,424		44,696			(16,075)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725			50,232		168,552			(45,726)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126			25,106		67,896			(22,779)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228			28,409		90,612			(25,690)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468			47,006		204,445			(46,835)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,487			33,826		147,377			(33,101)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025			36,551		154,587			(35,640)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	10/04/2024	4,193	1,550,951	369.88	43,513			180		145,177			(16,468)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191			60,868		524,701			(47,246)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555			73,896		628,563			(56,875)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950			154,507		1,285,282			(117,597)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344			99,572		822,628			(75,159)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247			29,270		239,528			(22,033)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROT8PU41	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476			135,180		1,120,554			(101,200)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167			45,263		276,537			(34,166)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832			36,110		219,491			(27,256)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203			41,333		253,208			(31,113)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231			82,046		495,769			(61,255)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438			99,993		596,993			(74,655)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	10/04/2024	15,918	1,583,836	99.5	35,863			149		88,636			(13,573)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385			56,659		350,543			(43,979)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515			88,584		540,779			(68,759)				03
SEP 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB66K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297			67,530		415,689			(51,975)				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 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			45,251		275,348			(34,828)				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			60,152		372,211			(45,782)				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			112,574		689,658			(85,681)				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			65,382		261,583			(61,775)				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			23,377		66,097			(21,861)				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			54,784		216,121			(51,057)				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			28,616		106,006			(26,579)				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			56,414		207,301			(52,045)				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			31,582		106,420			(28,750)				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			50,796		154,434			(45,935)				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			35,718		146,439			(35,849)				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			28,151		111,103			(28,151)				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			42,611		176,824			(42,456)				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			40,094		158,456			(39,235)				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			43,553		148,312			(42,468)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/11/2025	33,891	11,162,580	329.37	270,065			76,124		294,122			(73,703)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/15/2025	20,336	6,704,218	329.68	160,374			45,662		173,350			(43,594)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/07/2022	07/16/2025	20,843	6,956,053	333.74	137,535			39,257		130,817			(37,348)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/09/2025	14,045	4,485,852	319.4	66,993			17,335		25,562			(18,924)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/13/2025	49,840	15,702,578	315.06	293,059			76,725		153,501			(82,442)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/16/2025	18,343	5,771,290	314.64	110,239			29,111		59,659			(30,916)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/20/2025	24,472	7,500,099	306.48	210,946			56,338		174,109			(58,919)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/01/2025	28,113	10,698,318	380.55	166,990			49,624		183,078			(44,727)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882			15,418		40,920			(13,896)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164			34,838		141,904			(30,992)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864			17,653		49,238			(15,705)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325			63,383		115,290			(66,287)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404			43,857		108,699			(45,176)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905			54,155		173,983			(55,162)				03

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SCHEDULE DB - PART A - SECTION 1

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JUN 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650			41,289		73,736			(42,057)				03
JUL 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119			98,800		268,072			(98,441)				03
JUL 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085			54,398		153,759			(53,233)				03
JUL 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993			88,400		251,387			(85,589)				03
JUL 25 JPMorgan MOZA1C Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018			60,486		175,349			(57,746)				03
AUG 25 JPMorgan MOZA1C2 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			52,489		144,677			(49,593)				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			55,383		204,279			(49,110)				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			36,268		117,296			(32,056)				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			62,045		232,047			(54,664)				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			15,571		38,207			(13,719)				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			42,046		148,532			(36,573)				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			32,122		103,832			(27,853)				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			30,189		99,652			(26,094)				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			60,035		217,511			(51,728)				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			13,798		31,912			(11,889)				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			46,017		167,750			(39,158)				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			28,965		83,583			(24,571)				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			105,454		156,019			(77,257)				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			166,026		205,336			(121,634)				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			3,793		3,597			(103,939)				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			63,790		68,176			(49,097)				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			95,150		114,109			(73,029)				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			262,178		323,729			(199,547)				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			85,741		110,640			(64,719)				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			156,306		209,242			(116,697)				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			245,379		271,622			(183,198)				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			146,240		185,672			(108,005)				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			2,261		238,231			(44,243)				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			927		72,008			(18,146)				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			52,783		150,732			(49,360)				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			41,659		109,509			(38,825)				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			66,716		227,759			(61,549)				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			40,919		93,382			(37,750)				03
OCT 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			54,873		131,386			(50,117)				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			238		173,494			(32,575)				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			1,368		201,649			(37,478)				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			1,439		107,586			(19,711)				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			58,290		276,135			(44,864)				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			76,392		372,604			(58,631)				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			159,009		770,969			(121,023)				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			62,173		299,188			(46,929)				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			42,328		206,362			(31,862)				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			70,509		237,902			(63,551)				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			77,934		188,419			(70,243)				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			30,452		57,750			(27,447)				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			53,414		145,473			(47,517)				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			109,559		293,341			(96,524)				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			39,432		90,441			(34,409)				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			38,991		86,674			(33,916)				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			89,209		233,460			(76,866)				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			60,087		130,169			(51,130)				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			153,808		714,833			(114,832)				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			42,751		197,171			(31,659)				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			171,612		808,497			(125,727)				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			68,876		323,779			(49,926)				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			149,754		696,033			(107,697)				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			112,177		524,710			(79,835)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/07/2025	123,660	12,349,907	99.87	305,192			105,131		613,941			(77,644)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		260,528		1,512,360			(190,868)				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		77,979		449,561			(56,525)				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		227,154		1,298,757			(163,360)				03
OCT 25 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		74,249		422,686			(52,980)				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		321		93,095			(14,669)				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		989		171,999			(27,100)				03
OCT 24 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		824		84,454			(13,286)				03
SEP 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		143		854			(110)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/21/2022	10/03/2025	90,009	9,004,532	100.04	216,652		74,102		434,776			(55,324)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/07/2024	2,303	851,121	369.58	22,743		192		80,413			(8,752)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/11/2024	21,457	7,943,659	370.21	206,875		2,889		735,139			(79,167)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/18/2024	2,374	876,510	369.2	23,990		564		83,652			(9,092)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	09/22/2025	39	14,478	375.18	374		125		1,126			(97)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	09/26/2025	689	256,498	372.53	7,350		2,482		21,702			(1,889)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141		57,065		495,147			(42,721)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881		91,934		779,856			(67,897)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353		188,508		1,574,646			(138,104)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786		215,837		1,789,599			(155,221)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853		70,759		578,907			(50,490)				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		81		51,126			(11,124)				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		718		93,405			(19,666)				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		1,069		87,699			(18,314)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/21/2024	8,338	1,556,067	186.62	44,109		1,218		81,458			(16,693)				03
OCT 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	7,491	1,401,283	187.05	38,431		1,267		69,965			(14,465)				03
OCT 25 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		87,845		80,385			(61,559)				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		4,148		5,538			(66,854)				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		4,782		2,948			(54,590)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	10/28/2022	09/22/2025	37	11,001	296.53	290		98		81			(75)				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 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		123,163		129,922			(90,232)				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		105,539		117,530			(76,502)				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		284,760		285,797			(204,788)				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		120,726		131,427			(86,143)				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		54,707		59,601			(38,934)				03
OCT 25 NYSE Zebra2 Edge Call	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		237,167		223,665			(167,484)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/25/2024	42,474	4,253,777	100.15	99,092		3,298		207,065			(37,658)				03
OCT 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/31/2024	34,278	3,425,393	99.93	83,158		3,432		174,187			(31,342)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074		54,467		275,754			(38,764)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515		204,018		1,021,722			(144,075)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934		66,820		331,472			(46,825)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589		44,487		218,104			(31,096)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072		99,138		486,291			(68,769)				03
OCT 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/01/2022	10/31/2024	6,384	2,362,260	370.03	66,424		2,741		219,283			(25,035)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/01/2022	10/24/2025	42,075	15,627,404	371.42	495,068		177,038		1,369,227			(125,022)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/01/2022	10/27/2025	15,645	5,842,246	373.42	172,187		61,880		481,865			(43,363)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/01/2022	10/28/2025	9,448	3,526,677	373.27	104,564		37,639		292,247			(26,309)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/01/2022	10/31/2025	19,693	7,341,922	372.82	221,607		80,160		616,872			(55,605)				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		198		471,748			(54,308)				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		54,116		562,614			(43,870)				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		50,884		534,460			(40,648)				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		45,697		500,661			(36,293)				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		33,763		358,171			(26,737)				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		63,906		646,818			(49,887)				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		45,220		447,719			(35,100)				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		49,615		481,159			(38,080)				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		57,186		511,345			(43,525)				03
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		134,098		1,140,782			(100,390)				03

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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			97,584		409,370			(67,013)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/07/2024	17,524	3,968,137	226.44	93,403			801		403,475			(36,561)				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			42,408		101,640			(35,753)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/11/2024	14,917	3,373,821	226.18	81,146			1,153		347,035			(31,582)				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			13,495		21,874			(11,377)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/17/2024	13,817	3,123,274	226.05	76,130			1,716		322,981			(29,380)				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			33,653		79,075			(28,027)				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			35,308		100,442			(29,140)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/18/2024	12,863	2,924,828	227.38	64,187			1,535		283,592			(24,736)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/24/2024	17,668	4,010,765	227.01	90,812			2,913		395,719			(34,704)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	10/25/2024	23,824	5,435,514	228.15	112,451			3,759		506,485			(42,913)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUISFPUBMPRO8K5P83	11/03/2022	11/01/2024	22,409	5,113,643	228.2	105,769			4,523		474,831			(39,973)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/25/2024	6,435	2,327,594	361.7	63,000			2,112		118,205			(24,109)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/31/2024	2,684	971,425	361.94	26,115			1,085		48,621			(9,911)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/01/2024	8,351	3,012,543	360.74	85,514			3,667		161,234			(32,408)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/04/2024	2,475	896,079	362.08	24,006			1,124		44,478			(9,060)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/24/2025	33,567	12,104,311	360.6	438,051			157,374		679,224			(111,135)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/27/2025	8,824	3,211,183	363.92	103,769			37,464		155,703			(26,254)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/28/2025	11,305	4,104,897	363.12	136,446			49,342		206,468			(34,489)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	10/31/2025	47,910	17,354,331	362.23	595,518			216,402		908,740			(150,112)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	11/03/2025	12,945	4,678,241	361.39	165,439			60,408		254,326			(41,587)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/29/2025	18,830	5,885,841	312.58	124,654			40,415		88,035			(33,355)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	08/29/2025	10,383	3,308,830	318.67	52,228			16,933		27,066			(13,975)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/05/2025	23,858	7,406,673	310.45	174,162			57,266		135,301			(46,286)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/08/2025	12,608	3,977,679	315.49	73,883			24,437		46,090			(19,578)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/12/2025	13,720	4,285,027	312.32	92,747			30,916		67,175			(24,482)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/15/2025	12,333	3,889,581	315.37	73,137			24,520		46,259			(19,250)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/16/2025	8,292	2,592,954	312.69	55,310			18,578		39,592			(14,544)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/07/2022	09/19/2025	16,881	5,290,199	313.38	109,558			37,009		76,284			(28,726)				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)
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			160,223		1,202,700			(113,147)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/10/2024	186	730,402	3,923.73	110,590			1,422		343,077			(43,288)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			107,346		829,673			(75,225)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			148,243		1,095,536			(102,832)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/18/2024	251	967,752	3,863.28	158,111			3,796		477,616			(61,190)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			90,350		685,631			(62,045)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/28/2024	315	1,277,087	4,048.59	169,612			6,378		544,589			(64,727)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			27,473		204,111			(18,725)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	11/07/2024	162	645,016	3,986.75	92,914			4,722		289,769			(34,971)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			165,498		1,248,396			(123,560)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			121,024		959,575			(89,623)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			112,921		825,854			(83,397)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			182,085		1,333,060			(133,399)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			271,487		2,006,383			(195,242)				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			5,434		260,269			(48,027)				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			480		19,180			(3,557)				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			8,843		45,281			(6,479)				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			273,834		1,331,606			(189,950)				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			122,220		589,544			(83,930)				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			115,526		554,243			(78,742)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	11/01/2024	3,093	1,145,238	370.3	36,352			1,574		105,388			(13,911)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	11/08/2024	5,172	1,918,395	370.91	59,572			3,131		172,951			(22,576)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234			11,004		75,217			(7,692)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911			187,958		1,261,600			(130,381)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028			69,946		465,320			(48,033)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	11/07/2025	45,281	16,800,710	371.03	610,002			225,594		1,489,992			(153,763)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	11/11/2022	11/10/2025	12,847	4,818,729	375.09	151,603			56,330		377,640			(38,109)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM1BT61CT2L10CEM1K50	11/14/2022	11/07/2025	129,623	38,342,386	295.8	1,095,015			404,964		344,374			(276,020)				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 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2022	11/10/2025	72,098	21,453,528	297.56	558,298		207,441		156,973			(140,343)				03
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		2,023		500			(20,531)				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		6,173		2,530			(54,559)				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		3,759		1,171			(27,840)				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		5,383		1,065			(38,818)				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		5,729		5,006			(4,014)				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		53,634		43,340			(37,489)				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		386,210		328,283			(267,902)				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		129,253		116,902			(88,983)				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		298,366		267,816			(204,893)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	187,654		62,916		197,417			(49,968)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	149,451		50,204		177,543			(39,757)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	299,641		100,656		294,165			(79,710)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	155,630		52,580		120,722			(41,280)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	85,599		27,514		68,717			(23,268)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	188,190		60,616		188,708			(51,104)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	99,093		31,918		80,615			(26,909)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	244,197		79,310		233,215			(66,051)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	80,719		26,216		55,450			(21,833)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	118,628		38,607		109,333			(32,055)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574		36,711		107,256			(30,389)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598		78,294		239,391			(64,616)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107		39,901		90,291			(32,930)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046		84,513		269,771			(68,714)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021		55,899		175,625			(45,315)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	341,905		113,300		371,219			(91,576)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	108,634		35,999		75,889			(29,097)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	279,001		93,181		295,097			(74,436)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	70,955		23,698		53,886			(18,931)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/15/2022	09/10/2025	18,051	6,734,480	373.09	186,823			62,517		197,772			(49,795)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2022	11/08/2024	20,367	2,051,170	100.71	51,651			2,718		87,409			(19,602)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136			187,724		773,894			(127,952)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406			237,052		946,670			(160,376)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/16/2022	11/15/2024	4,736	1,536,776	324.51	52,885			3,269		48,847			(19,905)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/16/2022	11/15/2024	12,407	4,520,089	364.32	136,972			8,467		195,217			(51,553)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/21/2025	12,416	4,539,479	365.63	165,623			63,094		204,933			(41,557)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/08/2024	8,249	2,985,116	361.87	99,155			5,277		149,875			(38,051)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/15/2024	9,552	3,493,148	365.7	98,863			6,170		137,350			(37,571)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/21/2024	7,885	2,875,625	364.71	85,312			5,985		121,045			(32,153)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/07/2025	44,637	16,154,842	361.92	663,298			247,352		858,908			(168,593)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/10/2025	16,949	6,172,458	364.18	235,590			88,265		296,974			(59,715)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/11/2025	13,076	4,792,772	366.53	169,074			63,442		206,613			(42,815)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/14/2025	45,008	16,491,762	366.42	584,651			220,389		715,405			(147,645)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/17/2025	17,273	6,320,679	365.92	228,181			86,407		281,134			(57,465)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/22/2022	11/18/2025	7,405	2,715,062	366.65	95,673			36,284		116,684			(24,072)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/15/2024	18,186	5,391,713	296.47	132,934			8,355		2,347			(50,871)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/18/2024	9,510	2,819,819	296.5	69,525			4,641		1,387			(26,495)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/21/2024	10,452	3,111,596	297.7	71,130			5,024		966			(26,994)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/22/2024	12,844	3,830,323	298.23	84,626			6,086		953			(32,071)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/25/2024	1,957	582,675	297.71	13,344			1,011		216			(5,036)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/04/2025	10,590	3,114,337	294.09	102,921			38,379		33,865			(26,356)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/14/2025	128,373	38,081,809	296.65	1,106,448			419,016		313,812			(280,710)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/17/2025	50,555	15,029,909	297.3	422,426			160,701		115,328			(106,874)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/18/2025	28,325	8,430,850	297.65	232,680			88,650		62,143			(58,814)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/21/2025	148,578	44,302,922	298.18	1,190,359			455,556		308,131			(300,054)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/25/2025	20,578	6,159,380	299.32	155,880			60,009		37,542			(39,149)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/28/2022	11/14/2024	9,039	2,673,483	295.77	68,876			4,239		1,580			(26,395)				03
NOV 24 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/08/2024	13,494	2,522,486	186.94	82,311			82,311		127,344							03

STATEMENT AS OF SEPTEMBER 30, 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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NOV 24 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/29/2022	11/27/2024	27,961	5,301,349	189.6	140,363			140,363		191,035							03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/15/2024	6,819	2,551,449	374.15	73,514			4,627		205,879			(28,172)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/22/2024	8,363	3,130,303	374.29	90,034			6,484		251,108			(34,168)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/25/2024	1,924	720,510	374.53	20,548			1,559		57,296			(7,766)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929			61,100		382,372			(41,235)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746			184,882		1,149,318			(123,858)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252			63,686		394,603			(42,354)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021			38,524		238,003			(25,558)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170			196,956		1,213,275			(129,726)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721			49,599		304,581			(32,357)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/15/2024	29,972	3,031,031	101.13	68,875			4,335		115,929			(26,394)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/18/2024	18,471	1,861,889	100.8	44,903			3,002		77,367			(17,136)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/22/2024	45,247	4,577,184	101.16	103,797			7,476		173,366			(39,391)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/25/2024	6,273	634,029	101.07	14,629			1,110		24,572			(5,529)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342			327,633		1,309,422			(219,490)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367			73,249		295,378			(48,714)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313			84,016		336,090			(55,739)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384			372,862		1,485,499			(245,587)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650			55,352		216,770			(36,110)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/07/2024	13,283	3,018,642	227.26	77,439			4,076		293,662			(30,182)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/08/2024	29,956	6,894,309	230.15	179,435			9,685		576,113			(69,837)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/14/2024	9,889	2,282,708	230.84	56,563			3,505		183,259			(21,829)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/15/2024	13,650	3,147,590	230.59	79,580			5,037		256,325			(30,668)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/21/2024	17,568	4,044,219	230.21	105,405			7,497		336,264			(40,280)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/30/2022	11/22/2024	40,761	9,426,884	231.27	227,041			16,443		737,241			(86,642)				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			4,082		166,668			(19,624)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/01/2024	19,453	7,018,394	360.78	243,751			376,466		376,466			(100,584)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/04/2024	18,813	6,813,406	362.17	223,307			1,004		337,703			(91,733)				03

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OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/07/2024	9,180	3,395,084	369.82	78,951			707		94,628			(32,287)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300			135,754		441,180			(106,276)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582			61,410		202,377			(47,938)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759			40,723		101,263			(31,789)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779			195,340		632,517			(151,624)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434			35,902		92,305			(27,867)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/23/2025	21,557	7,880,647	365.57	286,926			100,326		349,466			(77,001)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/23/2025	16,224	6,118,210	377.11	146,827			51,339		142,066			(39,403)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/24/2025	21,235	7,769,813	365.9	279,875			98,038		339,137			(75,035)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/25/2025	15,968	5,814,638	364.14	222,436			78,059		276,341			(59,577)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/26/2025	37,384	13,615,111	364.2	520,006			182,815		645,424			(139,142)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/26/2025	20,925	7,908,281	377.94	184,137			64,736		174,653			(49,271)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	09/30/2025	27,963	10,146,160	362.84	406,585			143,966		513,019			(108,370)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/01/2025	26,928	9,928,059	368.69	325,559			115,480		377,265			(86,689)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/03/2025	24,720	9,047,641	366	326,061			116,066		394,243			(86,654)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/03/2025	16,580	6,187,157	373.16	172,934			61,558		184,124			(45,959)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2022	10/07/2025	54,267	20,026,561	369.04	650,114			233,036		749,479			(172,108)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/08/2024	300	1,168,102	3,890.95	205,800			2,147		562,952			(84,038)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/11/2024	356	1,386,824	3,898.2	242,703			3,601		664,921			(98,666)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/16/2024	382	1,455,592	3,810.45	282,134			6,233		748,522			(113,851)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/22/2024	275	1,101,833	4,008.27	171,234			5,250		484,992			(68,494)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/25/2024	321	1,312,615	4,093.35	184,744			6,445		538,738			(73,576)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/30/2024	384	1,591,107	4,146.64	210,810			8,822		625,341			(83,351)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/01/2024	355	1,434,134	4,034.36	217,827			9,716		619,071			(85,877)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/04/2024	49	198,272	4,029.92	30,352			1,478		85,988			(11,915)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/07/2025	250	999,418	3,993.2	192,733			69,086		481,964			(51,023)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/08/2025	263	1,007,584	3,837.83	227,192			81,578		543,452			(60,087)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/10/2025	277	1,080,322	3,903.32	229,229			82,593		556,164			(60,509)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/17/2025	447	1,771,589	3,960.54	357,119			130,203		876,425			(93,637)				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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	12/05/2022	10/23/2025	350	1,423,466	4,062.52	261,160			96,164		654,544			(68,085)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443			79,476		552,163			(55,694)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262			75,453		534,867			(52,740)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970			106,964		740,394			(73,454)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	11/27/2024	9,941	2,955,496	297.31	70,556			5,586		1,430			(26,850)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	11/29/2024	10,809	3,227,985	298.65	70,719			5,779		906			(26,838)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	12/05/2024	5,212	1,554,397	298.22	35,162			3,139		673			(13,234)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657			455,974		298,097			(295,359)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538			122,260		76,462			(78,637)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951			150,802		90,326			(96,768)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487			198,472		134,791			(126,468)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	11/29/2024	34,675	3,518,445	101.47	77,567			6,347		122,403			(29,478)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	12/05/2024	9,264	941,309	101.61	20,297			1,815		31,480			(7,650)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601			409,979		1,547,977			(265,565)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937			64,580		240,184			(41,537)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	12/02/2025	82,077	8,369,428	101.97	198,791			77,947		287,340			(50,017)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNBB6K528	12/06/2022	12/05/2025	139,700	14,220,023	101.79	347,154			136,700		505,556			(87,106)				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			3,448		62,812			(18,171)				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			7,160		116,577			(33,251)				03
DEC 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			3,126		44,822			(13,176)				03
DEC 24 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			4,612		69,794			(19,147)				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			17,873		55,411			(11,857)				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			173,035		540,104			(113,970)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	12/08/2022	11/25/2025	9,200	3,383,330	367.77	117,019			45,549		138,113			(29,716)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	12/08/2022	11/28/2025	52,879	19,382,768	366.55	699,588			273,499		840,014			(177,160)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	12/08/2022	12/01/2025	15,691	5,767,384	367.56	201,472			79,103		238,461			(50,879)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	12/08/2022	12/02/2025	12,178	4,476,426	367.59	156,241			61,432		184,892			(39,420)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	12/08/2022	12/05/2025	29,654	10,876,472	366.78	390,542			154,209		467,479			(98,263)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMI K50	12/09/2022	08/01/2025	20,301	6,772,497	333.6	176,018			55,623		123,392			(50,134)				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 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			37,602		82,647			(33,451)				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			47,085		86,009			(41,752)				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			107,273		240,075			(94,511)				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			46,953		97,749			(40,842)				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			23,270		30,803			(20,242)				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			30,337		56,892			(26,222)				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			48,803		103,911			(42,050)				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			36,417		74,477			(30,988)				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			20,368		25,198			(17,332)				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			53,608		100,370			(45,335)				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			50,470		118,786			(42,550)				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			52,931		123,258			(44,083)				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			27,473		39,917			(22,880)				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			62,885		139,478			(52,056)				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			60,352		130,154			(49,808)				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			238		11,793			(21,743)				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			462		8,466			(12,659)				03
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			792		8,471			(13,571)				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			622		6,090			(10,020)				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			25,216		51,983			(19,573)				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			18,164		38,572			(13,980)				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			16,261		33,023			(12,480)				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			35,714		83,559			(27,182)				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			24,948		47,874			(18,988)				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			12,069		21,491			(9,110)				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			17,556		38,424			(13,215)				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			33,452		69,881			(24,975)				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			21,028		40,931			(15,572)				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			11,989		19,842			(8,855)				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 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			32,493		62,751			(23,805)				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			11,859		21,765			(8,619)				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			71,224		142,291			(51,221)				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			13,878		26,424			(9,903)				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			106,828		740,195			(68,711)				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			91,219		564,472			(58,125)				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			10,971		505,492			(66,803)				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			77,543		528,433			(49,411)				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			108,834		713,752			(68,711)				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			60,839		407,532			(38,146)				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			12,359		429,009			(54,618)				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			3,271		96,345			(12,447)				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			111,676		760,246			(75,553)				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			158,778		1,067,012			(106,370)				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			61,691		423,759			(40,928)				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			132,980		893,507			(87,588)				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			67,557		473,702			(44,073)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	12/13/2022	11/28/2025	338	1,415,399	4,183.61	230,027			90,177		600,102			(58,413)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/06/2024	18,428	5,484,357	297.61	136,216			12,452		3,184			(51,694)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/12/2024	2,933	876,837	298.97	20,034			1,981		350			(7,540)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/05/2025	72,927	21,749,856	298.24	622,934			246,650		155,087			(157,167)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/08/2025	41,468	12,374,048	298.4	351,931			139,932		87,149			(88,548)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/09/2025	39,147	11,656,536	297.76	342,962			136,556		88,818			(86,213)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2022	12/12/2025	48,349	14,466,618	299.21	394,798			157,847		93,179			(98,970)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/09/2025	14,909	5,621,374	377.05	180,292			71,852		415,084			(45,363)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/12/2025	17,189	6,485,051	377.28	206,551			82,658		475,412			(51,827)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/12/2024	8,736	3,285,835	376.14	90,315			8,945		245,701			(34,039)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	11/26/2025	52,758	19,870,057	376.63	643,905			251,937		1,484,544			(163,968)				03

STATEMENT AS OF SEPTEMBER 30, 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)
DEC 25 SG Macro Compass Index	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			52,570		309,067			(33,813)				03
DEC 25 SG Macro 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			290,633		1,693,162			(185,194)				03
DEC 25 SG Macro Compass Index	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			58,785		340,668			(37,199)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2022	12/13/2024	3,826	1,240,476	324.26	37,877			3,819		40,217			(14,335)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/16/2022	12/13/2024	8,434	3,066,578	363.61	90,156			9,090		138,657			(34,120)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/13/2024	21,126	6,304,165	298.41	126,509			12,791		3,275			(48,010)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2024	20,646	6,122,931	296.57	139,498			15,138		7,345			(52,504)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024			216,095		151,132			(135,492)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628			104,496		76,904			(65,073)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690			85,243		67,385			(52,962)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708			114,842		90,742			(70,871)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	12/21/2022	11/15/2024	62	246,828	3,949.88	35,285			2,291		114,406			(13,951)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	12/21/2022	12/12/2024	78	315,185	4,040.32	41,105			4,111		136,774			(15,643)				03
DEC 24 JPU5CYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	12/21/2022	12/20/2024	21,092	4,026,634	190.91	102,928			11,311		120,829			(38,739)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/13/2024	43,552	4,427,496	101.66	94,247			9,542		146,073			(35,816)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/19/2024	24,516	2,479,805	101.15	57,956			6,298		93,820			(21,843)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384			165,292		613,295			(105,326)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709			92,412		342,916			(58,478)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222			122,427		449,280			(77,293)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414			272,436		985,745			(170,818)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299			90,305		325,049			(56,235)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532			99,025		363,207			(61,526)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686			103,554		381,687			(63,905)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/20/2024	23,291	6,905,495	296.49	169,902			18,826		8,688			(64,478)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2024	2,238	666,711	297.87	15,033			1,721		554			(5,682)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687			306,093		231,357			(188,895)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260			93,731		62,496			(57,843)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493			134,192		97,677			(82,073)				03

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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			7,875		297,484			(27,312)				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			6,082		206,262			(20,077)				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			46,153		381,822			(28,938)				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			44,100		371,381			(27,651)				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			28,109		229,185			(17,504)				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			28,528		227,337			(17,725)				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			90,472		698,038			(55,832)				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			155,662		1,236,109			(96,062)				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			37,507		285,051			(22,991)				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			37,174		287,196			(22,736)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/19/2024	9,053	3,300,535	364.58	83,197			9,180		140,519			(31,838)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/20/2024	9,417	3,415,437	362.7	93,790			10,465		163,161			(35,842)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/27/2024	4,312	1,561,180	362.08	44,238			5,316		77,311			(16,742)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/08/2025	20,380	7,449,465	365.53	238,649			96,575		339,872			(61,112)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/09/2025	13,150	4,823,145	366.79	147,933			59,947		207,551			(37,847)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/12/2025	41,758	15,338,607	367.32	462,263			188,090		644,286			(117,933)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/15/2025	12,470	4,566,312	366.18	143,531			58,639		202,642			(36,516)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/16/2025	14,105	5,147,504	364.94	168,979			69,128		241,886			(42,950)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/19/2025	55,270	20,104,524	363.75	688,666			282,856		997,017			(174,556)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/22/2025	13,377	4,861,235	363.4	168,819			69,614		245,044			(42,672)				03
DEC 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/26/2025	45,544	16,504,072	362.38	594,343			246,368		870,092			(149,678)				03
DEC 24 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/29/2022	12/13/2024	9,479	3,471,147	366.21	80,757			8,303		132,318			(31,166)				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			53,554		133,638			(43,543)				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			37,101		80,293			(29,988)				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			41,257		101,228			(32,957)				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			36,994		73,850			(29,466)				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			86,282		215,402			(68,327)				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			59,386		147,046			(46,491)				03

STATEMENT AS OF SEPTEMBER 30, 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/16/2025	12,238	4,181,432	341.68	70,794		25,104		40,358			(19,653)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/18/2025	25,179	8,328,073	330.75	235,459		83,803		198,726			(65,233)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/19/2025	22,658	7,466,152	329.52	222,973		79,505		194,557			(61,712)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513		22,053		34,717			(16,973)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678		44,060		105,387			(33,817)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442		85,224		225,404			(65,045)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527		74,574		204,077			(56,759)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872		89,772		218,357			(67,575)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/28/2022	12/02/2024	19,746	4,566,943	231.28	82,540		7,321		356,600			(32,355)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/28/2022	12/06/2024	41,559	9,594,313	230.86	179,951		16,894		767,272			(70,137)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/28/2022	12/13/2024	28,452	6,566,925	230.81	124,334		12,784		526,255			(47,982)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/28/2022	12/19/2024	14,436	3,312,459	229.46	70,158		7,741		286,100			(26,848)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/28/2022	12/27/2024	23,968	5,486,647	228.92	121,755		14,631		487,344			(46,079)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/23/2024	11,296	3,458,896	306.21	59,868		2,002		48,911			(24,930)				03
OCT 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/28/2024	8,537	2,634,256	308.57	39,526		1,610		22,836			(16,335)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/01/2024	8,026	2,478,457	308.81	36,758		1,708		21,118			(15,100)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/08/2024	7,244	2,229,461	307.75	35,642		2,010		25,309			(14,490)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/15/2024	7,843	2,419,850	308.55	37,096		2,451		24,553			(14,925)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/22/2024	7,669	2,360,472	307.8	38,268		2,892		28,781			(15,240)				03
NOV 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/25/2024	3,160	975,887	308.87	14,850		1,182		9,962			(5,888)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387		76,307		208,912			(53,887)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718		28,447		68,890			(19,934)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636		31,892		89,374			(22,292)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286		91,293		244,041			(63,327)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119		43,223		110,324			(29,682)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/07/2025	25,594	7,851,779	306.78	195,539		75,729		205,155			(51,616)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135		34,678		83,265			(23,461)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891		96,239		253,073			(64,473)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2022	11/17/2025	11,033	3,385,442	306.85	84,622		33,268		88,779			(22,125)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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NOV 25 JPMorgan MO2A1C 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			40,796		105,360			(27,066)				03
NOV 25 JPMorgan MO2A1C 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			120,782		310,295			(79,553)				03
NOV 25 JPMorgan MO2A1C 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			60,063		163,803			(39,184)				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			1,125		100,047			(10,278)				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			6,477		287,369			(26,891)				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			6,663		216,400			(20,284)				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			36,642		15,475			(115,401)				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			13,154		7,394			(38,343)				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			42,537		27,538			(26,250)				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			102,236		71,159			(62,528)				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			369,616		258,431			(224,556)				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			183,065		126,644			(110,484)				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			157,732		109,380			(94,986)				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			136,525		93,543			(81,677)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/23/2024	40,053	4,044,169	100.97	100,453			11,677		160,005			(38,549)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/30/2024	35,399	3,583,414	101.23	85,311			10,649		132,830			(32,421)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/09/2025	16,627	1,691,652	101.74	42,333			17,251		60,781			(10,891)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/19/2025	418,069	42,358,708	101.32	1,130,875			467,078		1,647,542			(288,242)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/22/2025	94,356	9,551,681	101.23	258,819			107,321		377,835			(65,785)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/23/2025	333,380	33,758,080	101.26	910,795			378,161		1,328,338			(231,286)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/29/2025	114,337	11,604,100	101.49	303,223			126,878		438,584			(76,574)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/04/2023	12/30/2025	294,016	29,795,546	101.34	796,194			333,581		1,157,183			(200,881)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/21/2025	543	2,376,252	4,378.09	253,236			100,906		866,584			(66,462)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/02/2025	491	2,150,508	4,380.21	230,187			93,166		785,742			(59,783)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	12/11/2025	604	2,608,485	4,322.19	300,952			123,323		999,242			(77,501)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/08/2024	370	1,518,042	4,098.94	168,831			9,633		622,219			(69,459)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/14/2024	314	1,351,191	4,301.1	112,792			7,385		465,772			(45,990)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/20/2024	317	1,335,471	4,209.92	128,135			9,449		500,001			(51,783)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/10/2023	11/22/2024	336	1,434,849	4,266.7	127,141			9,723		511,375			(51,230)				03

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NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	11/27/2024	488	2,098,898	4,299.61	178,291		14,836		727,564			(71,316)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	12/05/2024	355	1,535,479	4,327	126,075		11,825		520,910			(49,848)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	12/10/2024	262	1,101,581	4,202.1	108,999		10,931		417,804			(42,788)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	12/11/2024	155	656,171	4,222.19	63,179		6,417		244,700			(24,765)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	11/14/2025	523	2,210,901	4,227.99	279,323		110,167		903,453			(73,804)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06	505,851		215,404		646,369			(126,926)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	12/30/2024	10,116	3,650,666	360.87	124,329		15,606		193,258			(47,512)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/09/2025	7,825	2,840,077	362.97	89,043		12,248		133,798			(33,560)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/10/2025	3,284	1,192,390	363.04	37,279		5,172		55,954			(14,031)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99	89,275		37,205		113,000			(22,755)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39	342,345		143,779		450,028			(86,774)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44	315,215		132,553		418,143			(79,823)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96	548,214		231,412		716,297			(138,443)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31	308,490		130,711		401,720			(77,690)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/11/2023	01/06/2026	14,573	5,316,325	364.8	197,468		83,774		253,009			(49,684)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/20/2024	307	1,240,729	4,036.86	167,075		19,013		541,084			(65,119)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	01/06/2025	214	862,830	4,024.02	119,687		16,125		382,003			(45,548)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	01/10/2025	139	564,602	4,068.03	74,390		10,378		241,481			(28,153)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/12/2025	191	763,149	3,987.61	135,107		55,700		374,458			(34,924)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/12/2025	217	938,862	4,320.18	116,036		47,837		360,309			(29,994)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/16/2025	235	978,413	4,168.96	143,168		59,339		421,305			(36,868)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/19/2025	163	616,393	3,784.34	134,251		55,864		349,378			(34,475)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/19/2025	402	1,664,910	4,143.32	251,128		104,499		730,893			(64,488)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/26/2025	415	1,662,386	4,002.76	291,622		122,460		809,152			(74,399)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	12/29/2025	338	1,380,053	4,087.23	221,802		93,499		632,694			(56,429)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	01/02/2026	265	1,046,062	3,953.52	193,511		81,987		528,059			(49,049)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/12/2023	01/06/2026	299	1,226,790	4,098.59	195,582		83,280		558,798			(49,391)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROT08PU41	01/11/2023	01/05/2026	14,042	5,194,339	369.92	190,904		81,187		476,786			(48,254)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/05/2026	8,360	3,104,571	371.37	108,408		46,103		273,365			(27,402)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/06/2026	6,707	2,484,512	370.45	89,661		38,178		224,648			(22,643)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/06/2026	6,168	2,299,831	372.88	76,117		32,411		193,734			(19,222)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/09/2026	21,453	7,933,697	369.82	293,046		125,245		730,272			(73,800)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/09/2026	15,606	5,818,091	372.82	193,223		82,581		490,997			(48,661)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/27/2024	6,894	2,532,614	367.35	87,160		10,680		253,411			(33,636)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	01/10/2025	5,532	2,043,303	369.33	65,228		9,100		192,255			(24,686)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	11/26/2025	1,269	477,944	376.77	13,451		5,424		35,547			(3,530)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/19/2025	6,864	2,580,370	375.95	75,688		31,495		197,533			(19,436)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/23/2025	17,230	6,315,103	366.52	259,858		108,699		636,530			(66,481)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/23/2025	25,165	9,287,410	369.06	350,051		146,426		873,007			(89,555)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/29/2025	16,438	6,046,488	367.84	238,276		100,443		588,053			(60,620)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/30/2025	42,036	15,409,845	366.59	634,061		267,623		1,550,347			(161,162)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/11/2023	12/30/2025	24,996	9,250,064	370.06	337,518		142,459		845,447			(85,788)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	01/12/2023	01/09/2026	265	1,018,726	3,844.83	210,132		89,808		555,685			(52,919)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	01/12/2023	01/09/2026	306	1,297,413	4,235.76	178,414		76,252		534,622			(44,931)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/12/2023	01/10/2025	59,822	6,107,275	102.09	156,675		21,887		179,597			(59,376)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/12/2023	12/30/2025	278,157	28,207,878	101.41	897,056		378,979		1,081,811			(228,220)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/12/2023	01/05/2026	153,198	15,564,902	101.6	482,726		205,482		577,475			(122,130)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/12/2023	01/06/2026	178,020	18,218,572	102.34	509,315		217,070		588,655			(128,738)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	01/12/2023	01/09/2026	362,399	37,098,826	102.37	1,033,563		442,141		1,192,731			(260,530)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/12/2026	16,789	5,023,599	299.22	139,266		59,795		34,673			(35,008)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/03/2025	15,517	4,616,973	297.55	116,802		15,334		5,354			(44,698)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/09/2025	20,836	6,222,574	298.64	147,405		20,416		5,679			(55,941)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/10/2025	8,840	2,641,885	298.85	61,778		8,630		2,296			(23,413)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	12/19/2025	12,609	3,731,794	295.97	121,347		50,542		35,620			(31,191)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	12/29/2025	11,674	3,472,404	297.44	105,070		44,332		28,615			(26,756)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/02/2026	57,501	17,129,482	297.9	506,761		214,904		134,955			(128,567)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/05/2026	32,401	9,629,295	297.19	295,973		125,987		82,746			(74,881)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/06/2026	41,908	12,526,586	298.91	352,080		150,056		88,510			(88,995)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/13/2023	01/09/2026	134,976	40,332,050	298.81	1,140,890		488,053		290,133			(287,584)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/09/2025	14,216	5,300,140	372.82	151,120		56,708		161,537			(41,657)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/10/2025	25,301	9,256,946	365.87	338,783		127,342		406,999			(93,293)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/14/2025	24,470	8,923,508	364.67	341,113		129,070		416,176			(93,559)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/15/2025	29,418	10,925,071	371.38	329,476		124,871		362,347			(90,276)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/16/2025	14,447	5,337,159	369.42	172,791		65,595		196,688			(47,297)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/17/2025	19,536	7,139,108	365.44	266,076		101,172		321,272			(72,759)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/21/2025	27,900	10,118,703	362.68	414,870		158,772		518,164			(112,996)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/21/2025	13,384	5,068,564	378.71	116,706		44,664		109,554			(31,787)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/23/2025	21,620	7,885,452	364.73	301,815		115,875		367,737			(82,041)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/24/2025	22,637	8,261,767	364.97	313,747		120,648		381,090			(85,200)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/28/2025	26,520	9,709,204	366.11	355,367		137,516		424,855			(96,121)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/28/2025	15,494	5,846,695	377.35	142,391		55,101		138,574			(38,514)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/29/2025	15,085	5,540,128	367.26	194,899		75,538		229,297			(52,665)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/30/2025	20,088	7,427,989	369.78	239,243		92,869		270,626			(64,584)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/14/2024	16,160	5,846,870	361.82	196,824		4,036		295,411			(85,063)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/18/2024	19,659	7,086,644	360.48	253,207		6,747		385,357			(108,744)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/24/2024	19,152	6,952,823	363.03	223,315		7,976		326,471			(95,013)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/29/2024	17,143	6,224,368	363.09	200,056		8,631		291,087			(84,461)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/30/2024	4,091	1,500,302	366.71	41,035		1,831		54,753			(17,298)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/17/2023	10/08/2025	17,172	6,296,581	366.68	223,921		83,886		265,885			(61,787)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPRFMYMCJFTX09	01/19/2023	01/15/2025	181	795,823	4,399	57,215		8,388		257,157			(21,683)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/20/2023	01/15/2025	4,894	1,596,084	326.15	46,046		6,760		44,449			(17,475)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/23/2023	12/19/2025	41,431	12,656,241	305.48	405,192		169,882		373,839			(104,837)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/23/2023	12/22/2025	17,660	5,341,526	302.47	194,257		81,763		191,907			(50,119)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	01/23/2023	12/23/2025	13,044	3,926,433	301.02	151,568		63,878		154,143			(39,068)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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			6,226		45,014			(27,517)				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			5,479		40,021			(21,756)				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			8,275		48,022			(31,061)				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			8,029		56,991			(27,498)				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			3,665		28,832			(12,097)				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			60,583		152,940			(39,243)				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			120,912		258,003			(78,321)				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			71,306		161,149			(45,756)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/05/2025	11,960	3,591,124	300.27	141,841			58,365		146,273			(37,191)				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			25,013		219,338			(64,655)				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			228,097		487,256			(145,346)				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			83,705		184,312			(52,846)				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			81,326		201,025			(50,992)				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			152,996		322,501			(95,929)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/15/2025	13,657	4,154,316	304.2	140,116			58,437		133,192			(36,390)				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			84,592		190,519			(52,558)				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			109,557		276,070			(67,609)				03
DEC 24 JPUSCYL 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			17,793		161,690			(56,038)				03
JAN 25 JPUSCYL 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			13,672		113,547			(38,621)				03
JAN 25 JPUSCYL 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			16,881		111,108			(40,573)				03
JAN 25 FIA Call	Annuity	N/A	Index	Securities LLC	01/25/2023	01/23/2025	49	193,684	3,921.53	30,250			4,744		93,297			(11,401)				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			24,908		627,766			(78,447)				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			17,945		425,644			(52,307)				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			14,215		327,373			(38,948)				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			17,200		400,873			(46,662)				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			29,756		624,492			(71,518)				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			23,826		145,535			(56,768)				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			21,126		57,663			(12,722)				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			167,787		422,964			(98,868)				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 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			128,595		316,741			(75,128)				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			493,230		1,218,430			(286,324)				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			128,442		314,975			(73,935)				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			533,256		1,290,312			(305,036)				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			164,116		442,267			(96,705)				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			58,401		152,778			(34,192)				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			65,906		171,862			(38,504)				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			255,170		656,800			(148,128)				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			68,900		175,743			(39,661)				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			230,997		581,789			(132,136)				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			57,653		142,276			(32,774)				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			73,298		184,028			(41,581)				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			25,577		212,355			(64,889)				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			3,050		23,255			(7,083)				03
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			13,442		36,926			(8,095)				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			161,582		105,675			(94,399)				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			426,456		298,512			(247,561)				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			132,875		97,811			(76,487)				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			445,766		329,169			(254,989)				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			111,253		78,924			(63,243)				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			184,245		140,059			(104,520)				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			9,727		2,991			(25,626)				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			31,904		14,169			(80,941)				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			23,040		12,217			(54,894)				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			5,863		3,740			(13,614)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	12/30/2025	10,443	3,098,972	296.74	85,043			36,401		27,695			(21,921)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/30/2023	01/09/2026	17,120	5,105,778	298.23	129,775			56,240		39,280			(33,139)				03
JAN 26 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			264,758		1,543,443			(151,448)				03

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JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/26/2023	01/24/2025	10,402	3,875,607	372.58	107,466		17,070		327,796			(40,671)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/26/2023	01/09/2026	32,631	12,160,817	372.68	402,526		174,278		1,030,534			(102,693)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/26/2023	01/13/2026	17,127	6,404,150	373.92	203,000		88,318		523,207			(51,597)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/26/2023	01/16/2026	52,871	19,727,790	373.13	644,377		281,356		1,650,253			(163,330)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/08/2025	9,079	2,997,858	330.19	93,560		35,733		75,623			(26,320)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/10/2025	22,354	7,273,629	325.38	278,001		106,529		251,620			(78,045)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/10/2025	9,252	3,130,080	338.3	67,901		26,020		42,540			(19,062)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/14/2025	9,280	3,030,110	326.53	110,709		42,702		97,770			(30,953)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/16/2025	16,140	5,255,156	325.59	199,730		77,289		179,926			(55,729)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/17/2025	10,249	3,315,283	323.47	137,282		53,209		128,917			(38,266)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/17/2025	7,725	2,603,214	337	60,318		23,379		39,763			(16,813)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/21/2025	9,042	2,943,850	325.56	112,302		43,806		101,212			(31,176)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/22/2025	9,091	2,992,349	329.15	98,413		38,449		81,821			(27,293)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/24/2025	14,499	4,742,834	327.12	169,963		66,612		148,148			(47,040)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/28/2025	16,381	5,481,735	334.63	142,590		56,233		102,080			(39,305)				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		28,247		55,447			(19,694)				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		44,112		87,145			(30,677)				03
OCT 24 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		31,357		59,091			(21,751)				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		770		153,470			(70,369)				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		1,395		99,747			(42,473)				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		2,302		105,600			(45,060)				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		2,263		75,910			(36,479)				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		3,787		74,529			(43,238)				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		3,449		54,048			(31,499)				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		53,710		131,031			(40,319)				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		60,539		141,765			(45,198)				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		19,743		30,993			(14,740)				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		71,237		176,967			(52,612)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954			93,910		229,728			(56,553)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113			47,622		129,816			(28,490)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475			155,900		377,524			(93,267)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294			52,218		141,363			(31,036)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224			45,676		108,073			(27,148)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030			39,563		106,110			(23,464)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/27/2024	3,485	1,053,271	302.21	26,801			3,389		29,613			(10,674)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/06/2026	15,175	4,624,772	304.77	140,365			61,005		144,872			(36,181)				03
DEC 24 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/27/2024	7,723	2,357,132	305.22	50,507			6,387		47,179			(20,115)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/03/2025	3,560	1,078,472	302.91	26,525			3,588		28,410			(10,457)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	01/06/2025	1,652	500,469	303.03	12,255			1,703		13,069			(4,811)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/26/2025	22,595	6,719,925	297.41	275,657			118,176		324,501			(71,797)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/26/2025	32,367	9,857,303	304.55	300,364			128,768		311,007			(78,232)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/29/2025	5,108	1,530,838	299.7	57,311			24,663		65,101			(14,884)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/29/2025	11,656	3,539,088	303.64	112,243			48,302		118,610			(29,151)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/06/2023	12/30/2025	6,233	1,851,967	297.11	77,043			33,196		91,007			(19,990)				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			78,763		501,588			(48,172)				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			111,691		680,123			(67,857)				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			85,712		520,282			(51,616)				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			56,803		349,772			(33,982)				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			62,162		371,440			(36,866)				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			9,169		268,062			(34,894)				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			10,291		299,058			(38,627)				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			15,994		440,485			(56,184)				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			10,987		291,462			(38,106)				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			12,219		303,389			(41,851)				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			8,153		212,117			(26,916)				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			8,184		201,820			(26,076)				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			14,411		339,704			(43,393)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	01/03/2025	204	830,418	4,074.87	119,521		16,165		352,542			(47,120)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	01/06/2025	99	415,179	4,176.01	52,299		7,268		162,374			(20,530)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	12/12/2025	195	830,490	4,255.43	121,069		50,970		334,822			(31,959)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	12/12/2025	202	888,245	4,387.26	111,274		46,847		323,624			(29,373)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	12/16/2025	244	1,040,090	4,267.21	149,825		63,409		416,156			(39,397)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	02/06/2023	12/19/2025	451	1,852,497	4,111.27	317,378		134,848		832,536			(83,217)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/10/2025	8,679	877,891	101.15	27,981		4,061		33,211			(11,016)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/24/2025	30,380	3,131,584	103.08	72,730		11,780		68,504			(28,068)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	02/06/2025	35,602	3,691,582	103.69	77,648		13,747		66,852			(29,427)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	02/07/2025	8,245	855,549	103.76	17,777		3,167		15,143			(6,728)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/20/2026	45,157	4,632,632	102.59	131,993		58,664		143,292			(33,769)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/23/2026	136,191	14,034,504	103.05	374,798		167,159		396,959			(95,619)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/27/2026	142,781	14,739,299	103.23	384,367		172,216		402,868			(97,696)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	01/30/2026	452,134	46,777,818	103.46	1,180,975		530,947		1,221,801			(299,341)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	02/03/2026	104,163	10,840,243	104.07	250,616		113,182		249,974			(63,289)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	02/02/2026	51,997	5,417,075	104.18	123,182		55,568		121,958			(31,136)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/09/2023	02/06/2026	232,565	24,133,268	103.77	583,506		264,401		593,467			(146,949)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/27/2026	16,869	5,008,178	296.89	134,031		60,053		46,301			(34,067)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/30/2026	138,368	41,157,672	297.45	1,070,134		481,115		359,779			(271,246)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/02/2026	23,908	7,136,840	298.51	175,319		79,088		55,782			(44,315)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/03/2026	33,566	9,968,725	296.99	266,162		120,202		92,279			(67,215)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/06/2026	115,680	34,320,088	296.68	933,095		422,809		330,070			(234,989)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/09/2026	20,487	6,060,342	295.81	172,778		78,550		64,203			(43,393)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/24/2025	8,876	2,636,725	297.06	57,230		9,270		4,865			(22,086)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/30/2025	6,358	1,888,473	297.04	41,217		6,965		3,770			(15,773)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/31/2025	14,326	4,266,859	297.83	88,387		15,039		6,985			(33,777)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/06/2025	10,867	3,224,488	296.73	72,178		12,778		7,531			(27,354)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	02/07/2025	8,775	2,600,663	296.38	59,603		10,620		6,689			(22,557)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCCEMIK50	02/10/2023	01/12/2026	8,301	2,481,229	298.9	59,058		26,001		17,778			(15,223)				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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/10/2023	01/23/2026	15,968	4,750,033	297.48	122,913		54,819		40,861			(31,358)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/24/2025	1,996	743,196	372.3	19,026		3,095		63,454			(7,373)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/06/2025	7,742	2,893,104	373.69	70,174		12,475		235,347			(26,705)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/13/2025	5,236	1,947,553	371.95	51,336		9,533		167,946			(19,348)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/20/2026	7,680	2,864,105	372.91	87,124		38,831		241,280			(22,352)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/23/2026	9,796	3,660,405	373.68	108,355		48,461		301,398			(27,721)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/26/2026	11,972	4,486,436	374.75	127,778		57,345		357,838			(32,599)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/27/2026	9,648	3,607,517	373.92	106,033		47,641		295,058			(27,026)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	01/30/2026	40,902	15,310,917	374.33	443,805		200,083		1,237,049			(112,804)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/02/2026	11,771	4,442,432	377.4	114,828		51,943		326,644			(29,105)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/03/2026	17,943	6,732,636	375.22	189,114		85,643		529,766			(47,890)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/06/2026	44,418	16,598,156	373.68	494,445		224,665		1,368,179			(124,864)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/10/2026	15,979	5,951,356	372.46	185,737		84,767		508,725			(46,733)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/14/2023	02/13/2026	10,702	3,992,884	373.09	121,932		55,830		335,068			(30,595)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/16/2023	02/14/2025	8,698	2,836,897	326.16	87,056		16,353		80,836			(32,947)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/16/2023	02/14/2025	20,097	7,342,114	365.33	226,094		42,471		302,930			(85,566)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	02/15/2023	01/23/2025	14,720	3,408,078	231.53	72,274		11,737		260,682			(28,210)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	02/15/2023	01/27/2025	14,718	3,407,709	231.53	72,414		12,103		260,618			(28,104)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	02/15/2023	02/03/2025	14,812	3,435,486	231.94	70,949		12,439		256,181			(27,265)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	02/15/2023	02/14/2025	36,497	8,453,042	231.61	180,295		33,867		642,249			(68,233)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/06/2026	44,676	16,452,838	368.27	548,175		250,464		675,601			(139,203)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/09/2026	9,003	3,317,288	368.47	109,925		50,391		135,135			(27,837)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/10/2026	12,311	4,524,541	367.53	154,868		71,071		192,582			(39,182)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/13/2026	55,760	20,484,401	367.37	705,916		325,008		879,051			(178,104)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/17/2026	6,929	2,543,803	367.13	88,551		40,945		110,545			(22,260)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	01/24/2025	2,264	829,544	366.34	22,712		3,726		31,835			(8,877)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	02/21/2023	02/06/2025	6,662	2,453,237	368.23	62,292		11,167		83,377			(23,905)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			11,581		86,830			(24,039)				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			19,791		145,736			(39,873)				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			46,584		128,889			(26,647)				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			50,196		137,403			(28,476)				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			238,916		640,987			(134,698)				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			47,626		124,840			(26,686)				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			96,304		260,234			(53,852)				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			5,126		115,778			(10,327)				03
JAN 25 JPUSCYCL 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			10,849		91,203			(24,365)				03
FEB 25 JPUSCYCL 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			38,372		314,097			(73,524)				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			13,180		66,292			(27,995)				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			12,095		57,162			(24,368)				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			25,338		60,806			(14,374)				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			110,036		244,540			(61,156)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/09/2026	104,100	10,798,266	103.73	262,331			120,367		268,198			(66,493)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/10/2026	137,622	14,246,633	103.52	356,992			163,979		369,553			(90,403)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/13/2026	494,966	51,362,622	103.77	1,241,870			572,290		1,267,484			(313,615)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2023	02/17/2026	106,809	11,044,045	103.4	282,082			130,551		294,430			(70,974)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/16/2026	281	1,126,220	4,003.34	226,685			100,465		550,193			(58,321)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/16/2026	193	828,010	4,283.77	124,732			55,280		329,711			(32,091)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/23/2026	739	3,151,639	4,264.85	486,419			217,346		1,275,369			(124,327)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/27/2026	203	834,653	4,115.24	150,805			67,694		377,384			(38,402)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/27/2026	200	885,725	4,431.06	114,101			51,218		316,245			(29,056)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/30/2026	196	783,909	3,992.61	160,530			72,305		387,026			(40,765)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	01/30/2026	189	821,959	4,354.52	115,695			52,111		311,470			(29,379)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/03/2026	164	711,918	4,346.53	101,252			45,811		271,785			(25,617)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/06/2026	760	3,365,595	4,425.62	440,204			199,835		1,210,059			(111,064)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2023	02/09/2026	330	1,471,963	4,453.88	186,638			85,007		518,343			(46,959)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	02/13/2026	202	861,996	4,276.41	133,020		60,851		347,660			(33,346)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	01/17/2025	240	980,424	4,083.74	146,552		22,579		414,832			(57,283)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	01/24/2025	170	728,185	4,277.4	84,900		13,790		262,842			(32,857)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	02/07/2025	143	603,973	4,229.21	76,251		13,624		228,256			(28,937)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	02/13/2025	65	277,619	4,246.24	34,440		6,386		103,627			(12,962)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	02/14/2023	01/13/2026	198	807,079	4,078.63	150,147		66,308		373,514			(38,739)				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		10,428		185,998			(21,010)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/17/2026	25,815	7,669,586	297.1	178,111		82,735		71,850			(44,979)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/20/2026	101,219	29,848,326	294.89	784,279		365,468		353,020			(197,511)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/23/2026	23,112	6,812,994	294.78	180,293		84,280		81,824			(45,280)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/07/2025	7,150	2,108,024	294.81	45,596		8,284		7,834			(17,596)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/13/2025	11,915	3,530,749	296.34	69,125		13,033		9,708			(26,453)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/14/2025	35,438	10,504,311	296.41	204,806		38,847		28,672			(78,266)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/21/2025	22,101	6,500,927	294.15	148,277		29,287		30,791			(56,116)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	01/30/2026	7,185	2,137,331	297.47	48,187		21,948		18,642			(12,374)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/24/2023	02/06/2026	16,359	4,850,988	296.54	115,651		53,087		47,355			(29,505)				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		26,684		25,223			(14,741)				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		153,239		133,530			(84,482)				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		651,824		591,570			(357,200)				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		212,639		593,028			(123,439)				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		131,610		335,272			(76,401)				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		59,683		156,575			(34,355)				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		22,569		55,548			(12,991)				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		168,059		435,520			(96,134)				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		85,624		206,086			(48,979)				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		46,479		122,965			(26,421)				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		25,516		64,923			(14,475)				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		20,534		48,827			(11,649)				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		4,994		41,656			(13,684)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/10/2025	5,574	1,689,923	303.19	35,505			5,266		43,602			(14,285)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/17/2025	5,757	1,750,489	304.06	35,176			5,522		41,566			(14,009)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/27/2025	5,376	1,635,827	304.26	32,742			5,535		38,605			(12,853)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/09/2026	65,854	19,860,944	301.59	617,712			274,867		759,328			(161,965)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/09/2026	24,598	7,504,813	305.1	199,981			88,987		230,516			(52,435)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/12/2026	6,968	2,108,286	302.55	62,994			28,131		76,185			(16,470)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/13/2026	20,058	6,034,506	300.85	194,163			86,809		241,501			(50,716)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/27/2023	01/13/2026	11,248	3,429,971	304.94	92,234			41,237		106,740			(24,092)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/07/2025	665	3,121,146	4,694.37	157,308			33,556		779,214			(58,563)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/14/2025	423	1,862,061	4,399.02	156,778			34,605		616,034			(57,816)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/21/2025	510	2,470,821	4,848.93	96,419			21,984		528,964			(35,225)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	03/31/2025	438	2,172,314	4,963.36	69,279			16,499		411,883			(24,977)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/04/2025	475	2,368,737	4,989.44	72,855			17,642		436,781			(26,129)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/15/2025	419	1,964,873	4,689.77	107,348			27,149		503,364			(37,953)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/24/2025	417	1,880,644	4,509.29	140,870			36,835		573,025			(49,233)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	04/30/2025	526	2,385,252	4,535.13	172,717			46,131		711,868			(59,904)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/06/2025	638	2,873,599	4,507.04	219,155			59,745		881,706			(75,438)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/13/2025	734	3,153,268	4,296.65	329,979			92,049		1,162,015			(112,596)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/20/2025	656	2,774,833	4,228.06	320,309			91,347		1,083,557			(108,351)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/23/2025	482	2,045,193	4,245.43	231,818			66,723		787,813			(78,128)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	05/30/2025	452	2,067,483	4,571.75	146,690			43,113		603,707			(49,016)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/06/2025	605	2,708,426	4,476.96	224,172			67,224		862,866			(74,272)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/13/2025	778	3,263,673	4,195.6	401,192			122,667		1,315,913			(131,806)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/18/2025	486	1,927,384	3,966.3	314,947			97,600		927,999			(102,855)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	06/27/2025	522	2,194,849	4,201.23	271,115			86,002		884,166			(87,601)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/03/2025	636	2,682,652	4,218.47	325,952			104,961		1,067,510			(104,580)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/28/2023	07/11/2025	502	2,099,088	4,183.45	268,161			88,039		860,437			(85,239)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		90,400		904,927			(84,250)				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		67,280		684,900			(61,449)				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		60,840		689,356			(54,836)				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		61,142		695,507			(53,868)				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		54,134		610,955			(46,643)				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		106,654		1,108,433			(88,022)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/29/2025	488	2,360,412	4,841.87	77,196		13,329		491,047			(30,434)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	01/31/2025	366	1,784,864	4,882.28	54,058		9,462		354,817			(21,251)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	02/07/2025	519	2,557,905	4,929.57	71,420		13,087		483,559			(27,797)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	02/12/2025	378	1,816,756	4,809.16	65,789		12,434		396,135			(25,425)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	02/19/2025	379	1,810,035	4,777.71	70,553		13,894		410,366			(26,999)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	02/25/2025	454	2,150,510	4,740.67	91,343		18,598		509,000			(34,665)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	02/28/2025	343	1,635,502	4,769.34	66,286		13,714		376,175			(25,052)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/01/2024	402	1,846,553	4,598.22	75,762				467,666			(36,102)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/04/2024	427	1,962,345	4,598.78	81,322		422		497,347			(38,551)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/11/2024	469	2,232,525	4,762.11	64,963		1,110		472,036			(30,427)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/18/2024	663	3,218,519	4,851.99	77,153		2,216		611,235			(35,709)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/23/2024	612	3,025,683	4,942.23	58,742		2,165		511,517			(26,960)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/25/2024	375	1,881,182	5,014.48	30,804		1,234		286,995			(14,090)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	10/29/2024	446	2,205,607	4,949.19	43,045		1,999		371,225			(19,560)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/01/2024	369	1,816,926	4,924.32	38,380		1,963		317,076			(17,353)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/08/2024	574	2,929,278	5,102.56	40,605		2,517		396,140			(18,150)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/13/2024	304	1,513,556	4,977.82	29,099		2,025		248,161			(12,901)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/19/2024	473	2,396,311	5,064.59	37,795		2,968		348,579			(16,596)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/26/2024	422	2,127,110	5,044.73	36,275		3,219		321,112			(15,752)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	11/29/2024	427	2,135,687	5,006.65	40,354		3,755		341,468			(17,440)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/06/2024	547	2,723,234	4,979.4	56,249		5,792		455,530			(24,044)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/02/2023	12/10/2024	276	1,393,030	5,040.27	25,098		2,724		215,156			(10,662)				03

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DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	12/13/2024	461	2,364,356	5,127.42	35,064		3,950		322,011			(14,826)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	12/17/2024	333	1,679,231	5,038.65	31,104		3,673		262,088			(13,071)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	12/20/2024	432	2,198,492	5,092.52	36,389		4,444		318,623			(15,222)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	12/27/2024	566	2,938,857	5,195.08	39,062		5,133		367,379			(16,167)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	01/03/2025	409	2,021,380	4,945.15	49,256		6,921		363,567			(20,173)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	01/10/2025	539	2,741,966	5,083.74	49,675		7,422		412,698			(20,135)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	01/15/2025	307	1,584,565	5,166.16	24,016		3,738		212,788			(9,663)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	01/17/2025	322	1,545,192	4,804.85	53,172		8,408		332,180			(21,331)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUBMPRO8K5P83	03/02/2023	01/28/2025	350	1,676,501	4,796.17	60,091		10,304		366,908			(23,725)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/06/2025	8,335	2,800,253	335.97	54,101		22,251		47,561			(15,204)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/07/2025	14,275	4,714,319	330.25	119,360		49,163		121,016			(33,509)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/10/2025	12,383	4,167,726	336.57	78,476		32,465		67,920			(21,964)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/13/2025	12,561	4,220,648	336.01	81,861		34,011		72,049			(22,841)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/14/2025	11,558	3,849,157	333.03	86,109		35,828		81,937			(24,002)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/17/2025	6,699	2,287,200	341.42	34,037		14,223		25,402			(9,459)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/19/2025	14,322	4,782,969	333.95	102,861		43,102		95,762			(28,526)				03
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		31,210		64,867			(20,606)				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		46,427		111,433			(30,579)				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		31,993		63,364			(20,871)				03
DEC 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		57,252		126,907			(37,085)				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		33,355		67,623			(21,404)				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		53,128		105,433			(33,933)				03
NOV 24 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		64,759		142,798			(41,265)				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		3,507		60,066			(27,452)				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		4,035		54,673			(29,095)				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		4,423		44,715			(26,929)				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		3,729		26,871			(19,649)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/27/2024	10,065	3,347,557	332.58	54,853		4,955		38,061			(23,819)				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		7,971		57,708			(34,127)				03

STATEMENT AS OF SEPTEMBER 30, 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	BFBMT61CT2L1QCEMIK50	03/03/2023	12/06/2024	5,070	1,678,729	331.12	30,334		3,128		24,776			(12,987)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	10/31/2025	7,409	2,460,214	332.04	57,073		23,265		55,507			(16,138)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/03/2023	11/04/2025	8,278	2,761,244	333.55	59,826		24,533		56,104			(16,847)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPFUBMPROBK5P83	03/06/2023	02/14/2025	37,187	8,583,166	230.81	151,352		29,073		683,444			(58,574)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPFUBMPROBK5P83	03/06/2023	02/21/2025	61,318	14,060,934	229.31	282,065		56,413		1,216,298			(108,092)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPFUBMPROBK5P83	03/06/2023	03/03/2025	31,029	7,057,947	227.46	155,147		32,741		646,000			1,879				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	10/04/2024	283	1,361,710	4,815.78	35,379		186		268,274			(16,977)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	10/18/2024	269	1,309,556	4,868.6	31,274		909		243,406			(14,648)				03
OCT 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	10/28/2024	286	1,475,126	5,165.73	17,351		787		176,751			(7,990)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	11/08/2024	278	1,440,547	5,182.57	16,830		1,055		170,207			(7,610)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	11/22/2024	325	1,703,220	5,235.36	18,427		1,545		187,228			(8,143)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	12/16/2024	305	1,592,731	5,220.53	19,517		2,303		187,509			(8,304)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	12/27/2024	320	1,617,890	5,054.8	30,733		4,082		249,696			(12,856)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	01/13/2025	304	1,595,881	5,252.72	20,286		3,140		186,442			(8,271)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	01/24/2025	227	1,111,482	4,897.26	32,991		5,555		215,851			(13,235)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	02/03/2025	318	1,591,899	5,009.28	38,103		6,873		271,665			(15,065)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	02/18/2025	338	1,625,997	4,808.65	61,782		12,217		356,228			(23,910)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	02/28/2025	347	1,665,961	4,806.58	64,856		13,549		368,167			(24,750)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Well's Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/09/2023	03/14/2025	470	2,197,851	4,680.66	111,694		25,024		558,540			(41,809)				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		18,022		92,079			(34,532)				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		15,389		78,582			(28,110)				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		12,540		56,966			(21,886)				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		58,817		138,441			(32,231)				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		471,793		1,107,700			(254,973)				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		99,041		238,090			(53,106)				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		444,933		1,060,509			(237,182)				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		137,460		326,183			(72,851)				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		86,713		201,068			(45,867)				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		356,492		811,460			(187,484)				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/24/2025	8,006	2,360,118	294.78	41,870			8,574		10,013			(16,090)				03
Edge Call	Index		Equity /																			
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/27/2026	48,872	14,416,195	294.98	320,534			152,409		170,625			(81,245)				03
Edge Call	Index		Equity /																			
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/02/2026	24,860	7,300,224	293.65	175,362			83,637		98,848			(44,326)				03
Edge Call	Index		Equity /																			
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/03/2026	34,771	10,203,267	293.44	248,116			118,455		141,141			(62,658)				03
Edge Call	Index		Equity /																			
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/06/2026	141,105	41,252,041	292.35	1,067,185			511,032		634,442			(268,758)				03
Edge Call	Index		Equity /																			
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/06/2026	29,371	8,662,368	294.93	193,852			92,828		104,029			(48,819)				03
Edge Call	Index		Equity /																			
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/09/2026	31,991	9,323,201	291.43	253,954			121,973		156,501			(63,780)				03
Edge Call	Index		Equity /																			
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/27/2025	13,329	3,911,647	293.47	76,305			15,879		21,986			(29,201)				03
Edge Call	Index		Equity /																			
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/28/2025	25,414	7,454,511	293.32	147,046			30,763		43,362			(56,193)				03
Edge Call	Index		Equity /																			
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/06/2025	9,031	2,648,864	293.32	52,489			11,325		15,903			(19,892)				03
Edge Call	Index		Equity /																			
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	03/07/2025	18,802	5,503,057	292.68	114,023			24,726		37,341			(43,152)				03
Edge Call	Index		Equity /																			
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/20/2026	15,256	4,504,832	295.29	98,026			46,275		51,170			(25,009)				03
Edge Call	Index		Equity /																			
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/23/2026	22,977	6,773,387	294.79	151,964			71,961		81,267			(38,661)				03
Edge Call	Index		Equity /																			
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/24/2026	33,233	9,788,392	294.54	222,877			105,650		120,563			(56,650)				03
Edge Call	Index		Equity /																			
FEB 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	03/10/2023	02/27/2026	100,647	29,431,076	292.42	756,060			359,496		446,220			(191,638)				03
Edge Call	Index		Equity /																			
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/21/2025	12,555	4,598,305	366.25	129,945			26,209		179,685			(50,219)				03
MOZAIC2 Call	Index		Equity /																			
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/28/2025	11,494	4,198,585	365.27	124,370			26,055		174,769			(47,594)				03
MOZAIC2 Call	Index		Equity /																			
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/07/2025	7,090	2,580,182	363.9	81,397			17,675		116,611			(30,848)				03
MOZAIC2 Call	Index		Equity /																			
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/10/2025	1,028	375,893	365.58	11,053			2,436		15,420			(4,172)				03
MOZAIC2 Call	Index		Equity /																			
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/13/2026	9,248	3,405,761	368.27	115,600			54,221		140,225			(29,713)				03
MOZAIC2 Call	Index		Equity /																			
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/20/2026	37,482	13,757,221	367.04	488,759			230,942		600,812			(124,809)				03
MOZAIC2 Call	Index		Equity /																			
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/23/2026	10,778	3,949,854	366.47	143,241			67,893		177,172			(36,476)				03
MOZAIC2 Call	Index		Equity /																			
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/24/2026	8,694	3,168,145	364.4	123,196			58,452		155,592			(31,342)				03
MOZAIC2 Call	Index		Equity /																			
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	02/27/2026	35,034	12,811,255	365.68	477,865			227,428		595,705			(121,236)				03
MOZAIC2 Call	Index		Equity /																			
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/02/2026	15,972	5,825,446	364.73	224,565			107,203		282,548			(56,815)				03
MOZAIC2 Call	Index		Equity /																			
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/03/2026	7,736	2,841,050	367.27	100,563			48,055		123,291			(25,419)				03
MOZAIC2 Call	Index		Equity /																			
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/06/2026	47,577	17,400,325	365.73	649,426			311,270		809,056			(163,701)				03
MOZAIC2 Call	Index		Equity /																			
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	03/13/2023	03/09/2026	17,415	6,334,260	363.72	253,217			121,730		321,262			(63,653)				03
MOZAIC2 Call	Index		Equity /																			

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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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/13/2023	03/10/2026	9,631	3,526,198	366.13	130,115			62,613		161,341			(32,678)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	02/21/2025	9,994	3,687,712	368.99	78,207			15,751		349,239			(30,181)				03
MAR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	03/07/2025	8,184	2,982,470	364.41	79,198			17,174		322,235			(29,973)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	02/13/2026	60,658	22,533,137	371.48	545,174			255,470		1,981,288			(139,998)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	02/20/2026	57,382	21,159,472	368.75	572,049			270,045		2,009,049			(145,942)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	02/24/2026	14,267	5,244,515	367.61	148,443			70,366		513,727			(37,730)				03
FEB 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	02/27/2026	38,861	14,223,067	366	428,565			203,777		1,453,837			(108,628)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	03/02/2026	11,277	4,115,833	364.96	129,116			61,580		432,305			(32,636)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	03/03/2026	12,715	4,660,474	366.52	137,948			65,859		470,004			(34,837)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	03/09/2023	03/06/2026	37,050	13,576,297	366.43	403,765			193,347		1,372,219			(101,684)				03
MAR 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	NA	03/16/2023	03/14/2025	17,623	6,392,591	362.75	196,668			44,488		308,429			(74,327)				03
MAR 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFMBT61CT2L1QCMIK50	03/16/2023	03/14/2025	14,382	4,543,060	315.89	154,316			34,907		263,282			(58,321)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990			36,755		112,764			(24,623)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089			50,317		134,130			(33,709)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499			17,534		33,161			(11,747)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729			53,422		163,321			(35,442)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/01/2024	11,577	4,235,046	365.8	111,144			5,840		165,318			(51,616)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899			120,628		325,972			(80,029)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/05/2024	7,538	2,751,991	365.08	75,004			4,419		113,019			(34,598)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324			67,365		183,427			(44,585)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/08/2024	17,874	6,490,356	363.12	194,289			12,367		302,568			(89,171)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153			85,281		232,040			(56,306)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/12/2024	8,374	3,115,229	372.02	60,543			4,231		70,264			(27,602)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/14/2024	6,855	2,516,745	367.14	62,586			4,567		88,941			(28,439)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/15/2024	8,347	3,083,085	369.36	68,780			5,124		90,613			(31,202)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/19/2024	6,810	2,502,833	367.54	61,287			4,939		85,852			(27,620)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	11/20/2024	4,854	1,786,748	368.12	42,567			3,495		58,526			(19,152)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445			54,424		177,449			(37,753)				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 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845			18,733		45,895			(10,348)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599			20,498		47,934			(11,323)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627			53,948		140,753			(29,742)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675			79,639		202,111			(43,642)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692			78,231		185,563			(42,870)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/17/2026	7,589	2,287,212	301.38	75,284			35,694		90,080			(19,405)				03
JAN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	01/31/2025	3,628	1,111,142	306.26	20,209			3,620		21,150			(8,131)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	10/31/2025	14,933	5,522,681	369.82	166,956			69,127		200,897			(47,952)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	10/31/2025	8,455	3,235,890	382.72	59,016			24,435		54,390			(16,950)				03
FEB 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/14/2025	4,498	1,356,807	301.65	32,790			6,416		42,092			(12,927)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/04/2025	23,730	8,713,729	367.2	290,695			121,072		362,614			(83,142)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	01/30/2026	31,725	9,616,552	303.12	290,920			135,299		338,669			(76,280)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/04/2025	6,959	2,654,702	381.46	51,151			21,304		48,819			(14,630)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	01/30/2026	14,042	4,317,655	307.49	107,418			49,957		114,898			(28,165)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/05/2025	9,489	3,481,237	366.86	117,572			49,039		147,354			(33,592)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/02/2026	11,257	3,412,109	303.11	103,452			48,271		120,444			(27,048)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/06/2025	5,940	2,176,928	366.48	74,548			31,139		93,878			(21,277)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/02/2026	4,000	1,230,597	307.65	30,440			14,203		32,476			(7,959)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/07/2025	6,351	2,282,908	359.47	99,834			41,762		134,663			(28,465)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/03/2026	9,603	2,911,947	303.24	87,769			40,998		102,031			(22,925)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/07/2025	19,352	7,150,118	369.48	219,643			91,880		265,677			(62,625)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/06/2026	30,100	9,081,420	301.71	292,871			137,249		349,133			(76,280)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/07/2025	7,348	2,797,153	380.65	55,848			23,362		54,429			(15,923)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	02/06/2026	8,824	2,700,438	306.05	72,000			33,741		79,428			(18,753)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/11/2025	18,560	6,897,557	371.63	196,182			82,539		229,481			(55,704)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/11/2025	5,627	2,164,772	384.73	36,686			15,435		32,207			(10,417)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/12/2025	14,296	5,303,565	370.99	154,537			65,110		182,671			(43,833)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/20/2023	11/13/2025	6,594	2,444,788	370.76	71,874			30,326		85,267			(20,366)				03

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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			6,004		109,639			(10,031)				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			156,838		1,121,819			(119,371)				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			106,794		735,333			(80,389)				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			23,825		409,999			(44,712)				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			25,975		434,058			(44,482)				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			26,668		377,438			(42,983)				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			114,383		720,147			(62,682)				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			65,879		480,616			(36,102)				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			85,812		543,514			(46,376)				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			95,717		647,939			(51,728)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/24/2026	465	1,988,454	4,272.02	256,543			122,632		807,152			(65,756)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	02/27/2026	309	1,290,366	4,179.46	185,593			88,988		560,765			(47,437)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/02/2026	367	1,561,240	4,248.62	207,690			99,885		645,728			(52,937)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/06/2026	315	1,293,181	4,106.12	202,563			97,809		593,308			(51,439)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/06/2026	602	2,599,239	4,319.18	319,629			154,334		1,021,141			(81,166)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/09/2026	284	1,089,973	3,841.99	225,190			109,057		601,928			(57,026)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/13/2026	292	1,151,322	3,941.4	215,443			104,746		593,958			(54,357)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/13/2026	687	2,891,830	4,211.75	404,228			196,531		1,231,659			(101,988)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/16/2026	311	1,304,192	4,190.58	186,841			91,104		564,580			(47,010)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/21/2025	392	1,950,234	4,973.31	52,809			12,387		362,438			(19,849)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	03/20/2026	697	2,912,483	4,177.58	425,051			208,053		1,273,534			(106,554)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/01/2025	238	1,182,767	4,963.56	33,473			8,232		224,378			(12,394)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/07/2025	259	1,297,543	5,013.69	33,574			8,461		233,117			(12,332)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/11/2025	330	1,615,155	4,900.2	53,525			13,702		331,489			(19,555)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/17/2025	243	1,185,338	4,884.97	41,061			10,754		248,378			(14,882)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/21/2023	04/25/2025	376	1,778,725	4,724.87	84,982			22,914		442,251			(30,478)				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	.05/06/2025	278	1,266,112	4,553.05	83,163		23,286		372,637			(29,402)				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		42,710		532,789			(53,194)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/19/2025	378	1,627,506	4,303.75	159,788		46,639		597,304			(55,561)				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		47,594		603,916			(54,111)				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		37,302		533,600			(41,888)				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		38,928		504,712			(43,009)				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		82,379		878,383			(88,517)				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		66,999		652,813			(69,274)				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		59,703		589,923			(60,142)				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		94,445		902,961			(91,442)				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		89,930		855,627			(84,968)				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		90,752		899,108			(83,724)				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		78,734		844,845			(70,964)				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		75,015		770,981			(66,090)				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		80,656		928,055			(69,496)				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		45,059		495,855			(38,343)				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		65,756		655,520			(55,437)				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		64,381		636,845			(53,619)				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		137,638		1,241,437			(113,593)				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		74,971		667,032			(60,596)				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		118,159		956,384			(93,571)				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		88,335		730,731			(68,566)				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		148,638		1,089,719			(114,080)				03
FEB 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.03/22/2023	.02/27/2025	17,865	3,370,764	188.68	95,756		20,209		142,030			(37,163)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.03/22/2023	.03/10/2025	14,078	2,639,034	187.46	83,341		18,598		127,485			(31,849)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	.03/22/2023	.03/17/2025	15,712	2,984,474	189.95	76,988		17,758		109,366			(29,136)				03

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MAR 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/22/2023	03/21/2025	13,201	2,507,318	189.94	64,947			15,255		92,210			(24,444)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/14/2025	51,521	5,246,410	101.83	108,607			24,704		169,896			(41,274)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/21/2023	03/19/2025	18,044	1,824,582	101.12	42,980			10,005		70,049			(16,221)				03
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			19,797		58,222			(10,472)				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			34,427		98,149			(18,106)				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			70,783		203,710			(37,012)				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			96,655		286,363			(50,444)				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			337,786		1,034,229			(175,290)				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			207,170		638,558			(106,901)				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			227,619		706,232			(117,232)				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			228,177		701,602			(117,080)				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			168,982		188,204			(86,061)				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			37,325		57,784			(61,240)				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			48,809		79,221			(78,209)				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			108,605		113,715			(56,790)				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			121,070		130,982			(63,187)				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			537,210		597,044			(278,779)				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			197,305		220,429			(101,811)				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			231,895		261,684			(119,435)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/24/2023	03/20/2026	103,443	30,113,356	291.11	859,458			422,620		470,083			(216,444)				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			34,956		49,430			(58,760)				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			20,885		343,218			(34,894)				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			13,876		219,122			(22,234)				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			50,776		329,198			(26,704)				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			40,592		248,458			(21,225)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/23/2023	03/09/2026	11,131	4,072,057	365.83	134,562			65,469		418,178			(34,234)				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			40,184		246,764			(20,972)				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			48,105		307,906			(25,106)				03

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MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/13/2026	14,493	5,254,205	362.54	195,970		95,719		586,524			(49,672)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/13/2026	34,734	12,728,779	366.46	411,645		201,062		1,285,631			(104,339)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/16/2026	5,623	2,043,516	363.39	74,015		36,256		223,361			(18,709)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/16/2026	13,333	4,897,301	367.32	153,597		75,240		483,619			(38,824)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/17/2026	5,964	2,161,844	362.47	80,953		39,693		241,769			(20,444)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/19/2026	10,494	3,812,941	363.34	138,510		68,045		417,204			(34,914)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	03/23/2023	03/19/2026	46,285	16,999,184	367.27	534,868		262,759		1,680,746			(134,824)				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		24,655		617,184			(58,744)				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		34,358		859,271			(77,165)				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		20,857		541,663			(43,293)				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		23,885		579,731			(46,415)				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		29,146		574,881			(54,327)				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		145,186		959,554			(85,550)				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		135,201		1,006,954			(78,987)				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		177,078		1,273,575			(101,718)				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		155,835		1,143,521			(88,403)				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		122,429		906,724			(68,600)				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		121,383		901,888			(67,054)				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		158,424		1,151,689			(86,816)				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		189,613		1,359,886			(101,473)				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		27,941		703,858			(76,558)				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		21,382		587,891			(55,798)				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		22,051		528,698			(55,943)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840		41,194		103,027			(21,665)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047		391,134		980,925			(202,975)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707		109,684		273,267			(56,598)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699		63,162		157,781			(32,531)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366		241,349		594,298			(123,607)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673			70,914		171,797			(36,116)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506			70,404		170,234			(35,790)				03
MAR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2023	03/14/2025	12,429	4,545,874	365.75	135,227			30,974		184,840			(51,749)				03
MAR 25 JPMorgan MOZA1C2 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			20,563		118,366			(33,142)				03
MAR 25 JPMorgan MOZA1C2 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			16,514		95,295			(26,461)				03
MAR 25 JPMorgan MOZA1C2 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			2,498		13,620			(3,912)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	03/28/2023	03/07/2025	19,674	4,496,747	228.56	111,946			24,859		404,162			(43,385)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	03/28/2023	03/13/2025	17,167	3,901,404	227.26	107,466			24,568		374,260			(41,298)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	03/28/2023	03/14/2025	19,239	4,395,809	228.48	110,626			25,410		396,473			(42,453)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	03/28/2023	03/20/2025	13,897	3,185,987	229.26	75,599			17,850		275,667			(28,770)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	03/28/2023	03/27/2025	19,590	4,496,809	229.55	104,805			25,516		382,852			(39,500)				03
JAN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	04/03/2023	01/31/2025	7,330	1,168,512	159.42	36,136			6,610		118,987			(14,844)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	04/03/2023	03/07/2025	11,637	1,865,601	160.32	53,762			12,024		176,873			(20,984)				03
MAR 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPUBM8PRO8K5P83	04/03/2023	03/31/2025	8,955	1,423,183	158.92	48,180			12,012		147,514			(18,184)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/02/2026	108,586	31,833,075	293.16	956,314			480,348		467,958			(240,174)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2025	17,016	4,942,841	290.49	146,361			35,980		51,971			(55,698)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/28/2025	25,611	7,440,589	290.52	220,028			54,320		78,109			(83,617)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/03/2025	20,605	6,024,693	292.39	159,072			40,260		48,073			(59,953)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	04/04/2025	8,051	2,361,879	293.36	58,641			14,902		16,103			(22,071)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/23/2026	20,915	6,090,654	291.21	201,820			100,443		105,712			(51,155)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/24/2026	64,677	18,850,211	291.45	617,134			307,426		320,583			(156,280)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/27/2026	175,231	50,918,514	290.58	1,744,904			871,648		937,281			(440,649)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/30/2026	54,044	15,735,378	291.16	524,111			262,537		276,145			(131,991)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2023	03/31/2026	73,053	21,313,111	291.75	688,831			345,364		355,342			(173,315)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	04/05/2023	03/21/2025	34,627	3,499,742	101.07	87,249			20,984		135,891			(33,624)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	04/05/2023	03/28/2025	32,242	3,268,703	101.38	77,452			19,201		118,425			(29,557)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	04/05/2023	04/04/2025	19,277	1,961,621	101.76	43,616			11,130		65,113			(16,484)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	04/05/2023	03/13/2026	28,742	2,940,005	102.29	69,573			34,395		97,732			(17,849)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	04/05/2023	03/19/2026	239,944	24,339,949	101.44	654,712			325,527		941,978			(167,031)				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 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			163,072		470,267			(83,051)				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			209,268		606,841			(106,381)				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			641,421		1,840,482			(324,261)				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			147,947		419,427			(74,381)				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			206,854		584,055			(103,806)				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			307,689		859,176			(153,844)				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			14,603		39,179			(8,775)				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			69,864		205,616			(41,797)				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			3,408		7,969			(2,039)				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			54,799		154,730			(32,500)				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			26,714		72,457			(15,809)				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			902		11,215			(3,743)				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			1,051		9,060			(4,114)				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			1,516		14,290			(5,770)				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			3,567		29,454			(13,390)				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			1,463		14,997			(5,140)				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			7,825		73,392			(26,801)				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			1,230		9,777			(4,012)				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			3,836		31,621			(12,080)				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			1,449		9,973			(4,363)				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			7,534		54,941			(21,962)				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			1,307		6,828			(3,653)				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			55,778		166,088			(35,215)				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			26,278		72,951			(16,552)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2025	21,065	6,975,273	331.13	157,096			70,411		209,850			(44,148)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/12/2025	6,886	2,377,853	345.33	25,907			11,612		25,790			(7,281)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/16/2025	10,815	3,587,328	331.71	78,826			35,508		104,543			(22,062)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/18/2025	21,184	7,055,438	333.05	145,589			65,745		189,345			(40,664)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/10/2023	12/19/2025	22,620	7,412,738	327.71	196,756			88,961		274,463			(54,899)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/19/2025	2,997	1,027,472	342.79	12,943		5,852		13,864			(3,611)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/23/2025	21,756	7,199,462	330.92	165,143		75,034		221,657			(45,892)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/24/2025	5,740	1,905,787	332.01	41,544		18,899		54,930			(11,533)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/26/2025	23,067	7,634,729	330.98	175,014		79,809		234,828			(48,487)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/26/2025	3,423	1,177,023	343.82	14,149		6,452		14,852			(3,920)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/10/2023	12/30/2025	25,547	8,470,347	331.56	189,475		86,819		252,472			(52,282)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/27/2025	5,786	2,118,819	366.2	70,994		17,698		84,322			(27,398)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/28/2025	7,753	2,841,241	366.45	94,282		23,604		111,431			(36,334)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/03/2025	6,406	2,366,474	369.41	69,506		17,837		77,208			(26,562)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/04/2025	7,244	2,671,871	368.83	80,555		20,756		90,621			(30,741)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/11/2025	4,347	1,604,752	369.13	47,952		12,699		53,640			(18,122)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/24/2026	10,222	3,750,747	366.93	152,818		76,837		166,440			(39,060)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/27/2026	58,206	21,377,852	367.28	862,029		434,623		934,885			(219,717)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/30/2026	15,906	5,856,278	368.18	229,524		116,039		246,332			(58,339)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	03/31/2026	26,541	9,796,759	369.12	372,368		188,427		395,063			(94,559)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/02/2026	66,273	24,514,205	369.9	908,596		460,602		954,391			(230,301)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/06/2026	17,431	6,444,523	369.72	240,720		122,467		253,448			(60,790)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/13/2023	04/10/2026	44,153	16,334,936	369.96	606,224		309,514		636,310			(152,530)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/30/2026	14,724	5,437,393	369.28	187,760		95,013		509,532			(47,768)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/31/2026	29,102	10,781,865	370.48	356,662		180,647		977,593			(90,654)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/02/2026	66,559	24,693,545	371	802,221		407,053		2,206,630			(203,526)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/10/2026	47,234	17,492,532	370.34	584,016		298,450		1,592,666			(147,078)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/27/2025	6,211	2,270,446	365.57	76,589		19,120		237,042			(29,599)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/01/2025	4,814	1,779,125	369.55	50,720		12,929		165,151			(19,464)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/04/2025	4,567	1,692,929	370.65	46,061		11,885		151,793			(17,602)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/10/2025	5,280	1,966,402	372.39	49,692		13,127		166,659			(18,832)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	04/11/2025	3,081	1,144,447	371.4	30,258		8,024		100,164			(11,451)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/19/2026	5,560	2,037,904	366.54	77,250		38,698		205,414			(19,856)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/23/2026	17,141	6,284,765	366.66	237,574		119,453		631,623			(60,837)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/24/2026	13,449	4,932,800	366.77	185,814		93,514		494,324			(47,538)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/27/2026	65,493	24,064,829	367.44	886,307		447,280		2,368,967			(226,115)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/26/2025	40,403	15,014,207	371.61	484,838		214,408		504,437			(139,544)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/28/2025	32,107	11,866,884	369.6	412,259		182,794		442,883			(118,406)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/02/2025	31,938	11,933,055	373.63	359,304		160,149		361,095			(102,766)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/03/2025	21,374	7,982,975	373.49	241,740		107,888		243,586			(69,069)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/05/2025	47,241	17,536,243	371.21	577,282		258,305		604,823			(164,594)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/09/2025	28,730	10,653,338	370.81	356,251		160,221		375,994			(101,153)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/10/2025	27,864	10,372,857	372.27	329,350		148,310		339,461			(93,418)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/11/2025	14,560	5,422,585	372.44	171,221		77,200		175,947			(48,516)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/12/2025	45,266	16,830,826	371.82	543,645		245,427		564,573			(153,883)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/22/2024	9,484	3,525,461	371.73	82,226		7,334		83,155			(38,645)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/27/2024	13,947	5,188,574	372.02	119,805		11,614		119,677			(55,827)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/02/2024	9,950	3,687,739	370.63	91,639		9,581		97,973			(42,342)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/04/2024	16,656	6,196,320	372.02	144,073		15,497		144,516			(66,346)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/06/2024	8,051	2,958,716	367.51	85,418		9,443		102,319			(39,204)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/12/2024	8,042	2,978,695	370.39	75,434		9,007		81,689			(34,277)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	12/13/2024	2,061	759,056	368.32	21,206		2,563		24,743			(9,620)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/21/2025	40,227	14,904,823	370.52	499,214		219,296		528,725			(144,440)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/17/2023	11/25/2025	31,367	11,650,376	371.42	378,601		167,206		395,198			(109,082)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCMIK50	04/18/2023	04/15/2025	6,879	2,206,751	320.78	73,806		19,926		104,213			(27,855)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/18/2023	04/15/2025	16,256	5,986,560	368.27	186,618		50,382		211,997			(70,431)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/19/2023	04/15/2025	69	316,095	4,551.4	24,470		6,615		92,374			(9,248)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	04/20/2023	04/10/2026	377	1,521,050	4,038.15	288,073		148,030		737,366			(72,950)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	04/20/2023	04/10/2026	652	2,915,693	4,468.7	342,025		175,754		1,033,169			(86,613)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	04/20/2023	04/17/2026	645	2,824,562	4,379.37	369,993		191,282		1,072,832			(93,093)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	04/20/2023	04/17/2026	336	1,514,019	4,509.9	169,826		87,798		520,863			(42,729)				03

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MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/27/2025	258	1,067,421	4,142.43	145,344		36,595		439,824			(56,649)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.04/10/2025	325	1,361,742	4,195.14	174,602		46,512		539,881			(66,724)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.04/17/2025	232	991,510	4,271.91	115,075		31,471		369,912			(43,551)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/20/2026	547	2,210,658	4,042.31	412,982		208,243		1,064,117			(106,651)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/23/2026	330	1,379,188	4,184.81	221,418		111,958		600,497			(57,019)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/24/2026	248	974,929	3,925.94	205,272		103,889		509,510			(52,812)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/27/2026	301	1,181,351	3,926.84	249,083		126,408		617,194			(63,903)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/27/2026	713	3,079,872	4,317.78	427,559		216,982		1,217,848			(109,692)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.03/31/2026	462	1,947,052	4,212.12	304,757		155,221		832,745			(77,895)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.04/02/2026	271	1,159,015	4,273.97	169,718		86,597		474,029			(43,299)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	.04/20/2023	.04/06/2026	273	1,169,393	4,280.04	170,227		87,166		476,737			(43,267)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/14/2025	33,593	9,835,645	292.79	225,384		61,042		76,629			(85,771)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/17/2025	26,012	7,613,192	292.68	176,099		48,226		61,007			(66,737)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.03/24/2026	3,956	1,158,591	292.87	31,693		16,055		17,324			(8,162)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/02/2026	64,839	19,039,383	293.64	501,219		255,981		267,703			(127,991)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/06/2026	54,632	16,061,693	294	415,339		212,876		219,411			(105,666)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/10/2026	146,242	42,863,645	293.1	1,166,451		599,951		639,151			(295,659)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/13/2026	57,900	16,969,832	293.09	462,593		238,551		254,133			(116,928)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/17/2026	174,951	51,241,316	292.89	1,414,705		732,058		784,595			(356,277)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/20/2026	51,676	15,084,802	291.91	439,481		227,998		252,834			(110,374)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/21/2023	.04/07/2025	32,760	9,632,136	294.02	202,192		53,313		59,432			(77,701)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/04/2025	26,493	2,690,080	101.54	61,967		16,146		94,074			(23,914)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/10/2025	29,819	3,026,045	101.48	70,701		18,860		107,486			(27,056)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/14/2025	26,788	2,725,420	101.74	60,943		16,505		91,236			(23,192)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/17/2025	38,455	3,927,825	102.14	81,910		22,432		119,486			(31,042)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.03/27/2026	29,242	2,984,728	102.07	73,017		37,090		103,608			(18,750)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/02/2026	295,302	30,049,895	101.76	771,033		393,780		1,103,170			(196,890)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/10/2026	545,947	55,544,598	101.74	1,434,201		737,665		2,049,465			(363,526)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.04/20/2023	.04/13/2026	67,126	6,844,214	101.96	171,172		88,271		243,228			(43,267)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/20/2023	04/14/2026	107,098	10,925,109	102.01	271,387			140,071		384,945			(68,535)				03
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			483,542		1,324,246			(235,330)				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			48,236		638,699			(74,251)				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			17,688		239,631			(26,339)				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			34,862		455,949			(50,011)				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			42,853		556,023			(61,155)				03
APR 25 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			79,349		980,676			(106,056)				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			69,668		191,856			(41,051)				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			44,674		133,422			(26,100)				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			61,753		165,516			(36,077)				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			21,116		52,986			(12,310)				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			48,500		145,406			(28,155)				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			100,097		272,913			(58,107)				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			35,826		101,805			(20,579)				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			129,315		359,409			(73,971)				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			68,645		192,058			(38,941)				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			30,117		81,701			(17,014)				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			86,869		239,217			(48,975)				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			25,064		67,363			(14,044)				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			38,490		106,825			(21,523)				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			38,771		105,113			(21,592)				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			39,102		114,156			(21,732)				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			57,439		153,359			(31,924)				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			10,649		22,302			(5,919)				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			6,729		57,288			(18,625)				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			6,333		43,665			(16,685)				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			8,121		52,930			(20,602)				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			9,424		61,060			(22,453)				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			9,057		55,977			(20,509)				03

STATEMENT AS OF SEPTEMBER 30, 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/27/2023	01/31/2025	7,975	2,652,186	332.57	39,899		7,594		42,427			(17,055)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/27/2023	02/05/2025	6,231	2,066,549	331.68	33,052		6,498		37,073			(14,019)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/27/2023	02/07/2025	4,287	1,445,330	337.13	16,455		3,276		13,415			(6,958)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/27/2023	01/09/2026	10,754	3,495,412	325.04	106,159		50,167		151,696			(29,560)				03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	03/07/2025	922	173,178	187.91	5,622		5,622		7,969							03
MAR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	03/28/2025	13,507	2,575,085	190.65	67,399		67,399		87,253							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/08/2025	10,063	1,932,112	192.01	45,181		45,181		55,534							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/11/2025	22,187	4,228,324	190.58	112,264		112,264		146,073							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/21/2025	12,275	2,344,610	191.01	60,269		60,269		77,484							03
APR 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/27/2023	04/25/2025	6,667	1,273,635	191.04	32,734		32,734		42,067							03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/27/2023	03/09/2026	196	857,143	4,374.52	107,260		53,887		323,385			(28,177)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/27/2023	03/10/2026	158	661,141	4,195.59	101,663		51,124		284,775			(26,682)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/27/2023	03/13/2026	405	1,678,968	4,142.02	274,025		138,190		751,955			(71,712)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/27/2023	03/16/2026	338	1,438,176	4,261.01	206,117		104,236		591,479			(53,787)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/27/2023	03/17/2026	190	814,180	4,278.18	114,510		57,963		330,733			(29,853)				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		53,184		263,983			(27,238)				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		104,941		597,099			(53,746)				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		55,916		316,464			(28,478)				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		89,208		515,448			(45,181)				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		13,291		217,937			(24,441)				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		17,549		277,509			(32,057)				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		7,248		130,943			(12,981)				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		7,640		130,729			(13,506)				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		16,970		227,213			(29,616)				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		11,007		172,885			(19,210)				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		13,287		184,194			(22,612)				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		20,431		265,925			(34,344)				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		10,778		142,442			(18,008)				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		13,548		193,578			(22,228)				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 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	.....	..... 13,324	.....	..... 174,794	.....	.....	..... (21,731)	.....	.....	.....	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	.....	..... 14,428	.....	..... 199,631	.....	.....	..... (23,254)	.....	.....	.....	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	.....	..... 23,198	.....	..... 319,261	.....	.....	..... (37,171)	.....	.....	.....	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	.....	..... 21,787	.....	..... 287,591	.....	.....	..... (34,112)	.....	.....	.....	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	.....	..... 12,845	.....	..... 171,728	.....	.....	..... (19,998)	.....	.....	.....	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	.....	..... 74,404	.....	..... 414,734	.....	.....	..... (39,663)	.....	.....	.....	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	.....	..... 50,834	.....	..... 279,482	.....	.....	..... (26,941)	.....	.....	.....	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	.....	..... 49,627	.....	..... 310,848	.....	.....	..... (26,200)	.....	.....	.....	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	.....	..... 100,582	.....	..... 577,288	.....	.....	..... (52,897)	.....	.....	.....	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	.....	..... 46,084	.....	..... 193,758	.....	.....	..... (63,773)	.....	.....	.....	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	.....	..... 27,231	.....	..... 109,501	.....	.....	..... (35,194)	.....	.....	.....	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	.....	..... 30,454	.....	..... 65,927	.....	.....	..... (15,227)	.....	.....	.....	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	.....	..... 160,416	.....	..... 332,539	.....	.....	..... (78,630)	.....	.....	.....	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	.....	..... 361,298	.....	..... 752,050	.....	.....	..... (175,836)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/21/2026	 18,229	 6,754,987	 370.57	 236,243	.....	..... 123,684	.....	..... 257,067	.....	.....	..... (59,770)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/24/2026	 52,028	 19,220,051	 369.42	 699,772	.....	..... 367,284	.....	..... 771,678	.....	.....	..... (176,554)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.04/27/2026	 16,632	 6,140,305	 369.18	 225,534	.....	..... 118,669	.....	..... 249,537	.....	.....	..... (56,746)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/02/2023	.05/01/2026	 26,853	 9,955,650	 370.75	 347,474	.....	..... 183,433	.....	..... 377,288	.....	.....	..... (87,107)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/21/2026	 47,634	 13,961,452	 293.1	 378,215	.....	..... 198,013	.....	..... 210,676	.....	.....	..... (95,689)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/24/2026	 187,185	 54,781,656	 292.66	 1,521,862	.....	..... 798,768	.....	..... 862,476	.....	.....	..... (383,969)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/27/2026	 50,589	 14,777,038	 292.1	 423,604	.....	..... 222,888	.....	..... 245,221	.....	.....	..... (106,582)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/28/2026	 44,214	 12,976,051	 293.48	 345,283	.....	..... 181,828	.....	..... 190,602	.....	.....	..... (86,796)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.05/01/2026	 63,330	 18,574,079	 293.29	 500,170	.....	..... 264,042	.....	..... 278,388	.....	.....	..... (125,386)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/24/2025	 16,234	 4,748,344	 292.49	 109,907	.....	..... 31,250	.....	..... 40,148	.....	.....	..... (41,768)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/25/2025	 38,118	 11,125,399	 291.87	 268,430	.....	..... 76,588	.....	..... 103,684	.....	.....	..... (101,869)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.05/01/2025	 6,197	 1,825,592	 294.57	 36,911	.....	..... 10,749	.....	..... 11,369	.....	.....	..... (13,892)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/02/2023	.04/17/2026	 7,202	 2,108,736	 292.81	 57,925	.....	..... 30,224	.....	..... 32,522	.....	.....	..... (14,709)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROT08PU41	.05/01/2023	.04/25/2025	 5,059	 1,864,278	 368.5	 52,838		 15,076		 178,403			 (20,052)				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)
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/28/2025	3,355	1,260,329	375.64	25,782		7,432		95,642			(9,744)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/02/2026	2,768	1,017,746	367.74	35,364		18,214		99,404			(9,107)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/10/2026	8,507	3,149,188	370.17	100,460		52,104		288,075			(25,677)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/13/2026	7,428	2,761,760	371.78	83,096		43,210		241,638			(21,180)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/14/2026	13,638	5,077,243	372.29	149,942		78,037		437,899			(38,182)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/17/2026	35,815	13,319,450	371.9	399,716		208,564		1,161,527			(101,503)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/20/2026	8,062	2,995,315	371.54	91,233		47,725		263,951			(23,103)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/21/2026	15,413	5,729,627	371.75	173,239		90,699		501,968			(43,830)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/24/2026	47,405	17,565,286	370.54	556,212		291,934		1,591,525			(140,333)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/27/2026	15,614	5,777,834	370.04	186,593		98,180		530,897			(46,948)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/28/2026	8,426	3,143,802	373.09	90,707		47,767		265,298			(22,802)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/15/2025	4,975	1,850,667	372.03	44,393		12,221		158,720			(17,084)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2023	.04/17/2025	12,681	4,706,963	371.17	117,653		32,627		414,922			(45,150)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/28/2025	74,052	7,519,935	101.55	165,875		47,818		264,240			(62,689)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/17/2026	59,339	6,061,466	102.15	141,464		73,813		208,474			(35,923)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/21/2026	185,038	18,838,704	101.81	463,335		242,577		688,346			(117,224)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/24/2026	392,854	39,933,581	101.65	1,006,884		528,475		1,500,406			(254,039)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/27/2026	117,957	11,986,830	101.62	303,858		159,881		453,003			(76,453)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2023	.04/28/2026	89,887	9,156,762	101.87	223,728		117,816		331,595			(56,240)				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		10,186		117,896			(15,087)				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		14,339		161,943			(18,533)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/24/2025	12,377	4,538,428	366.68	173,155		81,155		197,357			(49,525)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/26/2025	39,511	14,461,103	366	565,405		265,623		649,477			(161,376)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/29/2025	3,822	1,397,774	365.76	55,145		25,998		63,545			(15,690)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/30/2025	28,097	10,236,448	364.32	424,552		200,385		496,591			(120,671)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/31/2025	15,860	5,801,605	365.79	228,867		108,148		263,500			(64,984)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGGFU57RNE97	.05/09/2023	.12/13/2024	6,156	2,282,485	370.78	54,664		6,857		60,530			(25,735)				03

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JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/02/2026	33,619	12,312,542	366.24	478,731			226,741		548,234			(135,649)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/06/2026	29,316	10,812,368	368.82	385,214			183,284		427,100			(108,701)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/16/2024	3,440	1,269,204	368.93	33,336			4,331		39,501			(15,614)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/07/2026	16,082	5,933,894	368.97	210,357			100,201		232,805			(59,298)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/17/2024	10,057	3,706,129	368.53	99,258			13,042		119,151			(46,411)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/08/2026	12,413	4,549,806	366.55	175,513			83,698		200,139			(49,425)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/18/2024	4,472	1,659,880	371.18	39,174			5,205		42,724			(18,286)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/09/2026	38,000	14,065,950	370.16	478,416			228,402		521,065			(134,585)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/19/2024	7,867	2,864,694	364.16	94,006			12,630		125,255			(43,805)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/20/2024	9,904	3,626,232	366.13	108,946			14,797		139,291			(50,681)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/24/2024	4,779	1,745,746	365.27	54,676			7,745		71,147			(25,263)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/27/2024	14,633	5,324,568	363.87	177,939			25,974		237,292			(81,804)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/03/2025	8,696	3,169,011	364.42	103,831			16,186		136,671			(47,180)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/07/2025	8,087	2,954,752	365.39	92,996			15,014		119,947			(41,978)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/08/2025	7,613	2,801,096	367.92	78,570			12,793		95,588			(35,408)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.01/10/2025	6,277	2,295,055	365.62	71,622			11,859		91,849			(32,171)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/15/2025	3,251	1,195,668	367.84	43,622			20,225		49,055			(12,595)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/16/2025	23,511	8,655,534	368.15	312,460			145,047		349,984			(90,120)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/17/2025	22,811	8,410,258	368.69	298,142			138,569		331,397			(85,900)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/18/2025	9,335	3,449,366	369.52	118,738			55,253		130,511			(34,174)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/19/2025	53,713	19,745,797	367.62	727,268			338,832		819,894			(209,099)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/09/2023	.12/23/2025	32,121	11,776,423	366.63	450,011			210,664		513,199			(128,843)				03
APR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUJISFPUBM1PR08K5P83	.05/10/2023	.04/25/2025	19,505	4,498,938	230.66	107,275			31,081		359,713			(41,341)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUJISFPUBM1PR08K5P83	.05/10/2023	.05/01/2025	10,949	2,531,162	231.18	58,139			17,190		196,445			(22,218)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUJISFPUBM1PR08K5P83	.05/10/2023	.05/09/2025	25,577	5,903,181	230.8	140,162			42,532		468,034			(52,972)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LR0WP21HZNBB6K528	.05/11/2023	.05/02/2025	82,989	8,425,853	101.53	183,156			54,486		297,700			(70,091)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LR0WP21HZNBB6K528	.05/11/2023	.05/08/2025	31,060	3,144,866	101.25	72,060			21,858		118,391			(27,347)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LR0WP21HZNBB6K528	.05/11/2023	.05/09/2025	15,760	1,597,146	101.34	36,044			10,968		58,971			(13,660)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LR0WP21HZNBB6K528	.05/11/2023	.04/17/2026	10,434	1,064,497	102.02	24,917			13,160		37,461			(6,405)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			741,796		2,099,889			(352,868)				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			443,036		1,247,149			(207,863)				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			46,875		64,986			(60,300)				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			190,204		210,432			(89,701)				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			653,977		734,671			(306,832)				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			174,580		203,409			(81,490)				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			11,111		13,889			(14,094)				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			3,828		2,412			(4,812)				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			13,577		19,386			(16,986)				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			32,817		45,175			(40,872)				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			47,076		53,647			(22,911)				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			17,681		19,633			(8,499)				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			517,631		580,780			(245,807)				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			203,804		228,011			(96,280)				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			64,020		131,010			(29,833)				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			23,817		95,894			(30,638)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/07/2025	5,901	2,208,216	374.22	49,862			15,076		53,285			(18,949)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2025	7,559	2,794,520	369.69	77,405			23,479		91,872			(29,375)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/14/2025	5,374	1,989,355	370.18	54,116			16,726		63,687			(20,368)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	04/17/2026	2,964	1,100,448	371.33	37,133			19,612		40,346			(9,545)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/01/2026	34,674	12,840,170	370.31	451,457			241,195		496,509			(114,536)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/04/2026	10,383	3,841,903	370.02	136,640			73,177		150,741			(34,570)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/05/2026	11,943	4,407,089	369	162,310			86,994		181,090			(41,027)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/08/2026	49,488	18,338,296	370.56	641,365			344,579		703,106			(161,669)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2023	05/11/2026	11,067	4,077,238	368.43	153,382			82,601		172,184			(38,557)				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			31,538		360,434			(40,570)				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			21,306		235,685			(26,657)				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			12,973		141,908			(16,157)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/17/2026	2,877	1,068,365	371.37	32,876		17,363		94,563			(8,450)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/28/2026	4,471	1,656,892	370.56	52,805		28,143		150,096			(13,434)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/30/2026	49,480	18,364,665	371.15	573,172		305,975		1,636,631			(145,551)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.04/30/2026	20,445	7,579,453	370.73	240,260		128,257		683,359			(61,011)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/08/2026	41,376	15,317,850	370.21	496,666		266,838		1,401,412			(125,195)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/12/2023	.05/11/2026	8,498	3,125,449	367.77	110,821		59,680		305,349			(27,858)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7PNE97	.05/16/2023	.05/15/2025	19,940	7,324,003	367.31	220,332		68,400		279,573			(82,927)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/16/2023	.05/15/2025	14,283	4,569,180	319.9	139,399		43,275		230,500			(52,466)				03
MAY 25 IUL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMOJFXT09	.05/17/2023	.05/15/2025	381	1,732,970	4,549.91	133,220		41,414		513,171			(50,210)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2025	11,856	3,939,485	332.28	58,752		12,550		67,672			(25,471)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/21/2025	18,900	6,271,852	331.84	97,177		21,713		115,354			(41,604)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/28/2025	19,237	6,316,803	328.36	121,536		28,177		164,503			(51,470)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.03/07/2025	9,132	2,986,252	327.02	62,527		15,010		88,025			(26,196)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/06/2026	10,926	3,622,565	331.55	80,960		40,316		111,811			(22,407)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/10/2026	19,588	6,484,684	331.05	148,807		74,404		206,806			(41,019)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/12/2026	14,068	4,731,742	336.34	84,295		42,232		109,460			(23,190)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	11,066	3,612,974	326.49	102,390		51,349		148,407			(28,139)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/13/2026	20,939	7,002,976	334.44	137,043		68,728		182,811			(37,663)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/18/2026	19,976	6,665,123	333.65	136,042		68,564		183,567			(37,201)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/19/2026	11,308	3,768,894	333.28	78,365		39,534		106,227			(21,408)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/20/2026	11,285	3,699,907	327.86	99,024		50,005		141,979			(27,024)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/24/2026	10,882	3,556,194	326.79	100,124		50,757		144,811			(27,216)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/24/2026	13,637	4,576,754	335.61	85,401		43,293		112,417			(23,214)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/27/2026	11,548	3,753,095	324.99	114,588		58,257		167,850			(31,056)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.02/27/2026	21,602	7,178,733	332.32	157,204		79,924		215,743			(42,605)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.03/02/2026	11,184	3,672,352	328.37	96,682		49,294		138,065			(26,125)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.03/03/2026	11,034	3,646,438	330.46	87,355		44,581		122,321			(23,581)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.05/19/2023	.03/04/2026	12,830	4,286,623	334.1	86,618		44,247		116,472			(23,359)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		56,999		163,249			(29,976)				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		88,984		244,966			(46,798)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/22/2026	399	1,771,570	4,437.8	223,588		122,329		650,223			(56,050)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/25/2025	239	1,020,702	4,278.06	118,033		34,686		379,786			(46,136)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/05/2025	228	994,416	4,362.43	102,473		31,131		345,963			(39,490)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/09/2025	384	1,684,627	4,386.82	168,143		51,736		574,638			(64,435)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/22/2025	189	811,222	4,282.89	95,268		30,491		303,009			(35,856)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/20/2026	315	1,345,691	4,273.8	200,456		106,935		553,000			(51,767)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/24/2026	214	881,281	4,113.14	156,864		83,955		406,514			(40,358)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/24/2026	449	1,985,133	4,420.74	250,785		134,223		732,394			(64,521)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/27/2026	241	1,069,422	4,440.57	132,127		70,888		389,123			(33,898)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	04/28/2026	213	901,013	4,220.4	143,160		76,870		385,549			(36,694)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/01/2026	328	1,328,148	4,048.12	253,892		136,657		642,033			(64,894)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/01/2026	456	2,037,695	4,473.24	243,153		130,876		723,973			(62,149)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/04/2026	226	971,048	4,306.2	140,816		75,975		391,072			(35,892)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/08/2026	239	1,005,398	4,208.27	162,939		88,189		434,850			(41,377)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/08/2026	420	1,877,609	4,475.4	224,647		121,588		667,350			(57,047)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/12/2026	291	1,255,156	4,313.4	181,362		98,468		503,838			(45,885)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/15/2026	218	924,451	4,240.99	144,955		78,884		391,212			(36,572)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WFEFA76	05/23/2023	05/18/2026	248	1,098,688	4,431.98	138,965		75,799		404,712			(34,965)				03
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		140,068		215,840			(65,270)				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		680,317		1,098,621			(315,409)				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		10,837		21,276			(13,316)				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		191,654		318,430			(88,406)				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		167,439		280,919			(77,107)				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		16,472		32,922			(19,971)				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		222,093		371,283			(101,762)				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		26,412		63,646			(31,880)				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		6,767		17,129			(8,062)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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		5,079		8,279			(5,999)				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		14,455		36,861			(16,999)				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		9,411		13,790			(4,469)				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		40,259		60,496			(18,889)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/11/2026	3,219	940,176	292.08	19,119		10,372		15,837			(4,842)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/12/2025	16,884	1,712,762	101.44	37,399		11,616		61,921			(14,272)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/16/2025	59,462	6,031,837	101.44	131,946		41,485		218,251			(50,074)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/19/2025	13,554	1,375,020	101.45	30,076		9,541		49,691			(11,367)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.04/30/2026	16,972	1,728,782	101.86	40,937		22,016		62,728			(10,473)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/08/2026	38,276	3,896,511	101.8	93,432		50,569		143,073			(23,726)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/11/2026	67,629	6,851,511	101.31	176,918		95,980		273,373			(44,802)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/12/2026	121,569	12,324,619	101.38	314,984		171,016		486,146			(79,691)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/15/2026	319,989	32,421,278	101.32	836,771		455,370		1,292,004			(211,119)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/18/2026	105,098	10,671,679	101.54	266,845		145,552		410,257			(67,140)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/22/2023	.05/19/2026	85,631	8,685,573	101.43	220,757		120,505		340,135			(55,493)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/15/2025	2,211	816,500	369.29	20,231		6,386		27,661			(7,742)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/16/2025	3,398	1,250,108	367.93	32,958		10,434		46,030			(12,595)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/22/2025	3,906	1,446,200	370.25	34,490		11,115		46,359			(13,071)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/23/2025	1,785	659,376	369.5	16,275		5,260		22,168			(6,159)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/08/2026	3,989	1,480,775	371.25	45,351		24,660		55,005			(11,570)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/15/2026	62,858	23,187,181	368.88	773,786		423,041		961,226			(196,131)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/18/2026	13,333	4,930,347	369.78	159,732		87,528		196,631			(40,375)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/19/2026	12,006	4,439,397	369.78	143,946		78,938		177,119			(36,351)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/25/2023	.05/22/2026	39,013	14,393,607	368.94	480,645		264,178		596,575			(121,045)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	.05/24/2023	.05/02/2025	6,205	1,432,516	230.87	28,356		8,592		113,157			(11,052)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	.05/24/2023	.05/09/2025	25,758	5,950,293	231.01	116,940		36,235		466,196			(45,129)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	.05/24/2023	.05/12/2025	4,729	1,091,858	230.91	21,704		6,788		86,040			(8,341)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	.05/24/2023	.05/15/2025	6,839	1,581,397	231.22	30,640		9,671		122,405			(11,725)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	.05/24/2023	.05/16/2025	23,641	5,472,472	231.48	103,785		32,858		417,287			(39,661)				03

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MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	.05/24/2023	.05/19/2025	5,673	1,310,289	230.98	25,981		8,300		102,824			(9,887)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	.05/24/2023	.05/22/2025	10,406	2,402,942	230.91	47,974		15,460		189,247			(18,181)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/26/2023	.05/01/2025	7,569	1,438,199	190.01	31,941		31,941		53,857							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/26/2023	.05/06/2025	6,681	1,277,001	191.15	25,720		25,720		42,002							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/26/2023	.05/09/2025	19,952	3,794,447	190.18	83,598		83,598		140,086							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/26/2023	.05/16/2025	12,295	2,332,221	189.69	53,852		53,852		91,327							03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/26/2023	.05/23/2025	11,110	2,096,160	188.67	53,218		53,218		91,775							03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/15/2026	7,454	2,784,367	373.52	83,781		45,847		232,360			(21,256)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/18/2026	13,978	5,254,050	375.87	145,014		79,537		409,746			(36,689)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/19/2026	11,609	4,355,315	375.18	123,427		67,748		346,635			(31,198)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/22/2026	21,789	8,087,689	371.18	265,878		146,269		720,960			(67,020)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/22/2026	16,355	6,156,172	376.42	166,751		91,736		472,442			(42,033)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/15/2025	3,010	1,115,359	370.54	31,195		9,860		100,208			(11,954)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/16/2025	2,808	1,034,656	368.5	31,640		10,031		98,912			(12,108)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/16/2025	2,717	1,019,927	375.39	22,917		7,265		78,117			(8,770)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/21/2025	2,927	1,102,030	376.55	23,549		7,577		81,065			(8,949)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/23/2025	3,732	1,391,786	372.98	35,106		11,362		115,641			(13,304)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.04/30/2026	2,642	981,549	371.54	31,558		17,068		86,531			(8,119)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/08/2026	3,599	1,331,541	369.97	45,466		24,746		122,620			(11,610)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/12/2026	20,672	7,629,644	369.08	269,357		147,058		719,925			(68,527)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/25/2023	.05/15/2026	29,599	10,947,275	369.85	376,449		206,001		1,011,710			(95,506)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/29/2025	3,498	1,290,825	369.02	30,957		6,110		41,233			(13,951)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/31/2025	3,180	1,176,045	369.88	27,090		5,418		35,284			(12,168)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/12/2026	4,227	1,558,966	368.8	50,768		24,853		61,800			(14,551)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/13/2026	31,832	11,813,044	371.11	353,650		173,314		418,294			(101,254)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/14/2026	19,385	7,161,502	369.44	227,965		111,841		275,503			(65,201)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2023	.01/15/2026	6,153	2,278,910	370.36	70,208		34,482		83,828			(20,060)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/16/2026	41,253	15,305,446	371.01	460,389			226,358		545,390			(131,403)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/20/2026	5,237	1,933,426	369.19	62,320			30,772		75,484			(17,713)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/21/2026	36,439	13,596,878	373.14	378,966			187,323		436,054			(107,603)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/22/2026	5,452	2,045,673	375.22	52,775			26,114		58,807			(14,969)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/23/2026	38,006	14,120,145	371.52	418,451			207,278		492,299			(118,568)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/26/2026	3,249	1,212,639	373.23	33,790			16,791		38,825			(9,545)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/10/2025	8,255	3,057,237	370.33	67,530			11,580		86,795			(31,414)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/27/2026	31,365	11,685,572	372.57	334,035			166,157		387,254			(94,259)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/28/2026	13,169	4,911,352	372.95	138,537			68,984		159,718			(39,053)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/14/2025	3,560	1,317,449	370.1	29,546			5,232		38,258			(13,652)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/29/2026	11,452	4,258,844	371.88	124,944			62,279		146,291			(35,185)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/30/2026	54,439	20,334,693	373.53	561,813			280,330		642,464			(158,046)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/15/2025	2,589	965,156	372.85	18,845			3,363		22,241			(8,693)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/17/2025	12,784	4,733,029	370.22	105,855			19,182		136,493			(48,665)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/22/2025	6,499	2,405,111	370.07	54,462			10,240		70,543			(24,830)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/23/2025	5,381	1,987,673	369.39	46,545			8,814		61,461			(21,185)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/24/2025	10,025	3,738,553	372.92	73,484			14,014		86,810			(33,391)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/27/2025	6,781	2,525,373	372.42	51,061			9,943		61,513			(23,087)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.05/30/2023	.01/28/2025	4,439	1,655,785	372.98	32,585			6,388		38,490			(14,709)				03
MAR 25 FIA Call	Annuity	N/A	Index	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.03/28/2025	263	1,137,340	4,322.02	128,299			34,290		404,297			(52,784)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/02/2025	274	1,231,821	4,495.37	107,071			29,201		376,930			(43,722)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/04/2025	220	974,891	4,434.75	93,516			25,706		315,086			(38,073)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/10/2025	257	1,144,345	4,455.65	106,985			30,094		363,875			(43,172)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/16/2025	236	1,054,666	4,475.75	96,209			27,669		330,261			(38,484)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/21/2025	401	1,813,244	4,525.19	153,901			45,055		544,112			(61,114)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/24/2025	312	1,420,298	4,556.91	114,913			33,993		414,371			(45,435)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
APR 25 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.04/28/2025	178	774,463	4,358.26	85,554			25,654		269,775			(33,632)				03
MAR 26 FIA Call	Annuity	N/A	Index	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.03/27/2026	256	1,079,742	4,225.83	177,516			93,411		456,704			(47,223)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MAR 26 FIA Call	Index		NA	KB1H1DSPRFMYMCJFXT09	.05/30/2023	.03/30/2026	340	1,478,325	4,346.48	213,116			112,438		572,826			(56,528)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/30/2023	.03/31/2026	245	1,084,446	4,430.83	142,004		74,985		394,482			(37,630)				03
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		73,589		372,657			(36,795)				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		57,304		325,104			(28,652)				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		139,615		704,066			(69,176)				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		82,337		399,026			(40,576)				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		71,407		376,784			(35,190)				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		64,954		347,266			(31,838)				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		107,123		520,884			(52,134)				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		96,736		511,786			(47,079)				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		70,030		371,093			(33,901)				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		77,277		375,111			(37,147)				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		142,589		751,450			(68,065)				03
MAY 25 NYSE Zebra2	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		37,081		135,707			(43,419)				03
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		220,117		489,949			(100,186)				03
MAY 26 NYSE Zebra2	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		301,081		662,122			(136,357)				03
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		15,090		46,586			(17,669)				03
MAY 25 NYSE Zebra2	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		20,048		72,280			(22,793)				03
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		10,551		19,678			(4,950)				03
MAY 26 NYSE Zebra2	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		42,947		84,261			(19,911)				03
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		14,655		29,027			(6,760)				03
MAY 26 NYSE Zebra2	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		13,982		27,879			(6,439)				03
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		585,981		1,270,134			(268,493)				03
MAY 26 NYSE Zebra2	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		112,038		228,058			(51,335)				03
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		112,038		228,058			(51,335)				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		8,234		40,842			(9,939)				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		8,229		39,334			(9,677)				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		26,247		125,482			(30,734)				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		7,902		36,323			(8,984)				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		21,396		56,767			(10,038)				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		63,803		167,199			(29,431)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/31/2023	05/19/2026	32,572	3,312,555	101.7	85,794			47,310		123,989			(21,786)				03
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			665,823		1,750,360			(305,076)				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			107,327		278,768			(48,850)				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			212,919		553,094			(96,430)				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			79,111		163,521			(44,148)				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			40,263		83,841			(22,423)				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			188,777		433,600			(104,919)				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			168,856		349,386			(93,847)				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			44,586		103,320			(24,630)				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			81,200		189,110			(44,766)				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			127,602		266,376			(70,348)				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			102,390		221,897			(56,335)				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			17,240		101,086			(38,719)				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			80,211		169,493			(44,044)				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			288,402		659,817			(158,045)				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			17,921		86,881			(39,282)				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			196,138		404,505			(107,484)				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			16,822		92,069			(36,293)				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			59,088		130,108			(32,123)				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			16,144		92,243			(34,290)				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			66,666		155,639			(36,171)				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			10,369		48,145			(22,024)				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			100,645		207,864			(54,608)				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			20,293		78,897			(23,762)				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			12,616		67,679			(26,189)				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			29,481		111,369			(33,518)				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			17,314		90,320			(35,669)				03
FEB 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			9,105		28,692			(10,141)				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			13,301		73,188			(26,996)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	05/22/2026	13,648	5,022,213	367.97	189,031			104,667		217,152			(47,958)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/13/2025	7,639	2,857,760	374.09	58,669			12,837		61,863			(26,054)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	05/26/2026	10,593	3,886,426	366.88	151,906			84,361		176,336			(38,397)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	05/29/2026	27,723	10,203,291	368.04	384,245			213,862		440,907			(96,857)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	06/01/2026	11,822	4,352,088	368.14	163,496			91,198		187,473			(41,099)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	06/02/2026	13,573	5,004,316	368.71	184,586			103,037		210,384			(46,358)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/14/2025	11,560	4,272,825	369.61	109,245			24,041		132,371			(48,436)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/14/2025	6,774	2,554,242	377.04	45,186			9,944		42,228			(20,034)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/18/2025	2,028	761,029	375.22	14,847			3,342		15,048			(6,540)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	01/30/2026	5,973	2,228,586	373.08	66,604			33,440		72,064			(18,853)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/03/2026	23,889	8,815,478	369.02	305,539			154,027		349,075			(86,129)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	06/05/2023	02/03/2026	19,819	7,467,439	376.79	195,015			98,310		198,874			(54,973)				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			7,152		63,279			(8,131)				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			6,299		54,854			(7,045)				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			3,658		32,239			(4,074)				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			129,969		550,162			(59,551)				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			119,172		505,976			(54,241)				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			229,100		969,328			(103,758)				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			82,101		343,858			(37,000)				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			69,903		300,233			(31,451)				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			10,266		84,183			(12,021)				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			23,133		185,516			(26,300)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	05/23/2025	9,519	965,737	101.45	25,207			8,308		34,927			(9,728)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	05/30/2025	13,414	1,357,136	101.17	37,265			12,526		52,204			(14,241)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	06/05/2025	16,290	1,666,830	102.32	37,696			12,878		49,707			(14,286)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	06/06/2025	14,145	1,445,899	102.22	33,297			11,406		44,164			(12,601)				03
MAY 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	05/15/2026	10,615	1,074,124	101.19	32,620			18,068		43,730			(8,377)				03
MAY 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	06/08/2023	05/22/2026	23,695	2,396,276	101.13	73,502			40,926		98,600			(18,752)				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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	05/29/2026	91,737	9,304,933	101.43	274,295			153,514		364,890			(69,525)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/01/2026	76,089	7,742,850	101.76	217,920			122,228		287,572			(55,083)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/02/2026	85,665	8,776,407	102.45	223,672			125,545		289,573			(56,485)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/08/2023	06/05/2026	288,272	29,498,887	102.33	765,651			430,679		994,478			(192,820)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/01/2026	43,184	12,244,306	283.54	346,159			194,156		404,476			(87,498)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/02/2026	49,991	14,233,054	284.71	377,054			211,637		433,587			(95,219)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/30/2025	23,290	6,593,495	283.1	159,893			53,744		185,925			(61,103)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/05/2026	127,019	36,041,743	283.75	1,008,629			567,354		1,175,250			(254,011)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/02/2025	7,666	2,178,055	284.13	49,339			16,720		55,744			(18,776)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/08/2026	34,472	9,801,184	284.32	266,095			149,999		307,670			(66,829)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/04/2025	5,751	1,672,833	290.88	23,205			7,906		19,862			(8,806)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/05/2025	9,861	2,798,133	283.75	65,185			22,269		74,482			(24,703)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/06/2025	14,443	4,094,055	283.47	97,257			33,315		112,024			(36,807)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	06/06/2025	202	58,552	289.89	878			301		792			(332)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/18/2026	5,429	1,567,126	288.67	32,725			18,167		35,205			(8,380)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/22/2026	4,722	1,340,385	283.88	37,033			20,620		43,063			(9,448)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/09/2023	05/29/2026	44,944	12,729,096	283.22	365,773			204,711		429,211			(92,712)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/25/2026	12,632	4,660,759	368.97	164,466			85,316		186,691			(45,657)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/26/2026	11,066	4,090,344	369.63	141,092			73,259		158,892			(39,129)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/27/2026	47,784	17,455,455	365.3	699,078			363,323		825,211			(193,678)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/27/2026	27,476	10,235,864	372.54	318,720			165,644		345,531			(88,301)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	03/02/2026	16,504	6,007,224	363.98	251,855			131,259		300,820			(69,565)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	03/02/2026	25,386	9,462,557	372.74	292,960			152,682		316,828			(80,918)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/19/2025	4,907	1,804,613	367.79	50,882			11,647		63,740			(22,633)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	03/03/2026	9,946	3,645,923	366.56	140,144			73,106		163,317			(38,670)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	03/03/2026	11,912	4,459,461	374.38	130,194			67,916		137,527			(35,925)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/21/2025	11,290	4,150,114	367.58	118,323			27,379		148,798			(52,460)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	03/04/2026	12,556	4,692,478	373.71	140,507			73,363		149,821			(38,731)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/12/2023	02/21/2025	5,020	1,870,032	372.54	42,165			9,757		46,640			(18,695)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	03/05/2026	5,736	2,089,433	364.25	86,847			45,387		103,507			(23,916)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/24/2025	5,610	2,071,354	369.22	54,867			12,899		66,538			(24,208)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	03/05/2026	10,731	4,011,075	373.77	119,870			62,645		127,731			(33,009)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/26/2025	8,481	3,102,409	365.81	96,174			22,847		124,894			(42,298)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/27/2025	13,498	4,955,616	367.13	144,836			34,584		183,602			(63,598)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/28/2025	20,914	7,673,416	366.91	226,704			54,409		288,495			(99,387)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/28/2025	5,222	1,950,812	373.6	42,034			10,088		45,070			(18,428)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	03/04/2025	8,316	3,061,092	368.09	85,989			21,053		106,824			(37,458)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	03/05/2025	4,563	1,704,493	373.54	37,052			9,116		39,868			(16,115)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/19/2026	11,368	4,147,163	364.8	168,365			86,843		199,888			(47,025)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/19/2026	14,433	5,401,078	374.21	157,611			81,296		166,774			(44,022)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/20/2026	17,979	6,564,210	365.1	263,935			136,268		312,388			(73,644)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/20/2026	30,112	11,217,716	372.53	348,098			179,720		377,435			(97,127)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/20/2026	6,566	2,488,686	379.04	60,668			31,322		59,293			(16,928)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/23/2026	4,334	1,586,929	366.12	61,723			31,958		72,296			(17,170)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/24/2026	15,021	5,462,639	363.66	230,877			119,653		276,844			(64,159)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	06/12/2023	02/24/2026	24,608	9,137,469	371.32	296,773			153,804		327,085			(82,470)				03
JUN 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGOFU57RNE97	06/16/2023	06/13/2025	14,708	5,446,794	370.34	167,519			59,083		176,473			(63,486)				03
JUN 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFMBT61CT2L1QCEMIK50	06/16/2023	06/13/2025	9,952	3,198,560	321.41	105,958			37,319		150,163			(40,100)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	05/23/2025	15,908	3,647,663	229.3	113,264			37,701		313,643			(44,145)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	05/30/2025	10,555	2,429,839	230.21	70,929			24,076		198,917			(27,373)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	06/02/2025	8,715	2,021,658	231.97	51,942			17,776		149,820			(19,961)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	06/05/2025	9,745	2,258,805	231.79	58,958			20,339		169,131			(22,562)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	06/06/2025	21,568	5,003,066	231.97	128,759			44,536		370,695			(49,205)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUIISFPUBMPRO8K5P83	06/14/2023	06/13/2025	10,015	2,325,285	232.19	59,086			20,811		170,081			(22,361)				03
JUN 25 IUL Call	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	KB1H1D5SPRFMYMCUFXT09	06/20/2023	06/13/2025	409	1,992,936	4,868.42	137,250			48,475		440,147			(52,087)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	06/21/2023	05/30/2025	535	2,366,971	4,425.32	301,078			102,631		786,645			(116,684)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	06/21/2023	06/12/2025	306	1,365,217	4,467.04	166,098			58,596		439,634			(63,210)				03

STATEMENT AS OF SEPTEMBER 30, 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	.06/20/2025	242	1,127,935	4,652.43	106,402 .....	.....	.....38,293 .....	.....	.....308,516 .....	.....	.....	.....(40,047) .....	.....	.....	.....	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 .....	.....	.....145,591 .....	.....	.....550,315 .....	.....	.....	.....(66,709) .....	.....	.....	.....	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 .....	.....	.....149,265 .....	.....	.....609,247 .....	.....	.....	.....(68,392) .....	.....	.....	.....	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 .....	.....	.....202,394 .....	.....	.....785,894 .....	.....	.....	.....(91,663) .....	.....	.....	.....	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 .....	.....	.....116,325 .....	.....	.....481,223 .....	.....	.....	.....(52,683) .....	.....	.....	.....	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 .....	.....	.....180,374 .....	.....	.....714,497 .....	.....	.....	.....(81,153) .....	.....	.....	.....	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 .....	.....	.....195,146 .....	.....	.....727,500 .....	.....	.....	.....(87,369) .....	.....	.....	.....	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 .....	.....	.....116,381 .....	.....	.....482,586 .....	.....	.....	.....(51,851) .....	.....	.....	.....	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 .....	.....	.....113,168 .....	.....	.....459,805 .....	.....	.....	.....(50,338) .....	.....	.....	.....	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 .....	.....	.....134,085 .....	.....	.....509,192 .....	.....	.....	.....(59,353) .....	.....	.....	.....	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 .....	.....	.....164,345 .....	.....	.....707,929 .....	.....	.....	.....(72,747) .....	.....	.....	.....	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 .....	.....	.....126,077 .....	.....	.....486,893 .....	.....	.....	.....(55,539) .....	.....	.....	.....	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 .....	.....	.....183,199 .....	.....	.....770,695 .....	.....	.....	.....(80,314) .....	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/06/2025	23,259	2,377,314	102.21	59,427 .....	.....	.....20,728 .....	.....	.....72,783 .....	.....	.....	.....(22,902) .....	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/12/2025	18,757	1,925,624	102.66	44,661 .....	.....	.....15,821 .....	.....	.....53,134 .....	.....	.....	.....(17,067) .....	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/13/2025	35,743	3,677,981	102.9	81,852 .....	.....	.....29,070 .....	.....	.....95,744 .....	.....	.....	.....(31,236) .....	.....	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/20/2025	12,396	1,278,518	103.14	27,370 .....	.....	.....9,891 .....	.....	.....31,496 .....	.....	.....	.....(10,344) .....	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.04/30/2026	15,818	1,598,581	101.06	52,500 .....	.....	.....29,105 .....	.....	.....66,352 .....	.....	.....	.....(13,845) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.05/18/2026	9,774	984,743	100.75	33,877 .....	.....	.....19,038 .....	.....	.....43,064 .....	.....	.....	.....(8,782) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/01/2026	8,780	893,751	101.79	26,701 .....	.....	.....15,158 .....	.....	.....33,027 .....	.....	.....	.....(6,831) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/05/2026	108,729	11,128,437	102.35	307,378 .....	.....	.....174,991 .....	.....	.....373,863 .....	.....	.....	.....(78,346) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/09/2026	99,198	10,173,707	102.56	273,289 .....	.....	.....156,021 .....	.....	.....329,836 .....	.....	.....	.....(69,399) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/12/2026	267,871	27,513,015	102.71	723,787 .....	.....	.....414,070 .....	.....	.....869,225 .....	.....	.....	.....(183,288) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/15/2026	72,384	7,467,872	103.17	183,928 .....	.....	.....105,441 .....	.....	.....217,470 .....	.....	.....	.....(46,448) .....	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/16/2026	128,586	13,286,766	103.33	319,793 .....	.....	.....183,454 .....	.....	.....375,909 .....	.....	.....	.....(80,684) .....	.....	.....	.....	03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.06/21/2023	.06/18/2026	154,407	15,948,709	103.29	386,327 .....	.....	.....221,925 .....	.....	.....454,730 .....	.....	.....	.....(97,292) .....	.....	.....	.....	03
		N/A		UBS AG	BFM8T61CT2L1QCEM1K50	.06/23/2023	.06/06/2025	4,888	1,386,324	283.63	29,823 .....	.....	.....10,417 .....	.....	.....37,358 .....	.....	.....	.....(11,509) .....	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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	06/23/2023	06/01/2026	8,422	2,380,638	282.67	65,751		37,361		83,418			(16,837)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/05/2026	8,480	2,412,543	284.5	60,144		34,272		74,676			(15,344)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/08/2026	6,240	1,778,230	284.96	43,236		24,689		53,367			(11,000)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/09/2026	38,098	10,798,480	283.44	286,540		163,737		360,293			(72,831)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/12/2026	122,327	34,760,472	284.16	886,446		507,595		1,105,054			(224,687)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/09/2025	10,673	3,030,756	283.96	63,833		22,471		79,315			(24,531)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/15/2026	43,493	12,367,792	284.36	312,297		179,196		388,323			(78,939)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/12/2025	10,374	2,960,464	285.38	56,491		20,040		67,418			(21,618)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/16/2026	81,756	23,249,013	284.37	586,945		337,020		729,776			(148,224)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/13/2025	52,077	14,809,731	284.38	303,713		108,015		373,177			(116,063)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/18/2026	94,648	26,892,419	284.13	688,857		396,077		858,774			(173,640)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/23/2023	06/13/2025	6,620	1,924,833	290.77	24,445		8,694		23,629			(9,342)				03
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		11,743		40,326			(12,471)				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		144,471		312,818			(62,933)				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		58,384		200,378			(61,058)				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		5,938		17,203			(6,210)				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		9,531		19,101			(4,396)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/02/2025	3,081	1,131,170	367.12	33,955		11,752		44,065			(13,197)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/05/2025	3,640	1,346,866	370.01	35,709		12,458		44,280			(13,820)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/08/2026	9,513	3,569,781	375.26	118,121		67,513		284,003			(30,079)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/06/2025	4,263	1,573,549	369.11	43,441		15,195		54,679			(16,788)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/09/2026	11,320	4,259,641	376.3	135,838		77,694		328,789			(34,559)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/09/2025	2,994	1,101,962	368.08	31,884		11,240		40,772			(12,270)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/12/2026	41,219	15,611,136	378.74	456,088		261,406		1,120,491			(115,711)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/12/2025	2,854	1,069,302	374.61	23,121		8,214		26,182			(8,860)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/15/2026	9,505	3,605,417	379.31	103,288		59,322		254,476			(26,132)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/26/2023	06/13/2025	10,062	3,734,180	371.12	94,683		33,721		115,254			(36,233)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/16/2026	10,441	3,970,887	380.32	109,629		63,006		271,736			(27,711)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/16/2025	2,545	944,094	371.01	24,123			8,656		29,415			(9,193)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/18/2026	24,138	9,140,661	378.68	268,383			154,456		657,760			(67,714)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/17/2025	2,499	953,955	381.66	14,747			5,305		13,792			(5,612)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/22/2026	14,334	5,408,950	377.36	166,938			96,334		405,239			(41,964)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/20/2025	10,595	3,923,086	370.29	103,721			37,586		128,134			(39,308)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/05/2025	3,133	1,170,943	373.69	34,421			12,008		95,066			(13,321)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/06/2025	4,187	1,572,396	375.58	42,596			14,900		119,756			(16,462)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/09/2025	2,814	1,057,693	375.82	28,408			10,015		79,918			(10,932)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/12/2025	2,430	917,134	377.44	22,969			8,160		65,449			(8,802)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/13/2025	5,931	2,252,750	379.82	50,676			18,048		147,272			(19,393)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/20/2025	6,026	2,292,036	380.33	50,644			18,352		147,126			(19,193)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	05/26/2026	2,634	975,804	370.4	38,101			21,578		88,903			(9,821)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/01/2026	3,584	1,335,516	372.64	48,351			27,500		114,420			(12,393)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/23/2023	06/05/2026	45,093	16,936,532	375.59	553,149			315,496		1,333,951			(141,251)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/23/2025	2,584	953,762	369.14	26,587			9,705		33,443			(10,034)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/25/2025	1,841	689,912	374.84	14,908			5,468		16,875			(5,611)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	05/18/2026	2,350	867,860	369.31	30,526			17,187		35,344			(7,928)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	05/29/2026	3,300	1,209,879	366.68	46,656			26,479		55,402			(11,992)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/02/2026	3,179	1,175,916	369.95	40,718			23,175		46,813			(10,427)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/05/2026	36,279	13,410,247	369.64	469,816			267,966		541,768			(119,972)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/08/2026	13,834	5,096,493	368.4	186,484			106,587		217,605			(47,488)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/09/2026	11,070	4,089,926	369.45	144,468			82,630		166,892			(36,754)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/12/2026	38,292	14,229,028	371.59	467,932			268,194		528,311			(118,716)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/15/2026	7,893	2,936,570	372.07	95,105			54,622		106,833			(24,062)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/16/2026	9,046	3,375,892	373.19	105,296			60,516		116,700			(26,615)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/18/2026	24,913	9,256,180	371.54	305,683			175,922		345,299			(77,124)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/22/2026	13,016	4,815,786	369.99	167,906			96,893		192,836			(42,208)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/26/2023	06/23/2026	17,026	6,289,056	369.37	224,068			129,388		258,834			(56,274)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/02/2025	 548	2,455,825	4,482.66	274,172	.....	......86,773	.....	.....768,697	.....	.....	.....(111,624)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/09/2025	 557	2,491,320	4,473.63	283,524	.....	......91,728	.....	.....788,113	.....	.....	.....(114,243)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/15/2025	 431	1,920,849	4,455.28	225,340	.....	......74,237	.....	.....618,851	.....	.....	.....(90,004)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/19/2025	 507	2,269,662	4,473.21	260,535	.....	......86,845	.....	.....721,064	.....	.....	.....(103,459)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/22/2025	 451	2,035,330	4,515.63	220,502	.....	......74,137	.....	.....623,164	.....	.....	.....(87,182)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/27/2025	 325	1,464,571	4,505.54	161,932	.....	......55,215	.....	.....453,490	.....	.....	.....(63,566)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/04/2026	 469	2,063,311	4,398.07	341,515	.....	......190,460	.....	.....776,562	.....	.....	.....(89,976)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/08/2026	 428	1,828,250	4,272.31	344,488	.....	......192,702	.....	.....755,194	.....	.....	.....(90,412)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/11/2026	 429	1,933,563	4,503.36	287,199	.....	......161,018	.....	.....673,524	.....	.....	.....(75,160)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/15/2026	 601	2,599,339	4,324.52	466,202	.....	......262,155	.....	.....1,035,513	.....	.....	.....(121,541)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.06/27/2023	.05/27/2026	 966	4,365,478	4,518.24	644,420	.....	......365,555	.....	.....1,510,599	.....	.....	.....(166,106)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/10/2026	 8,165	2,691,211	329.59	66,179	.....	......35,273	.....	.....95,235	.....	.....	.....(18,409)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/11/2026	 8,266	2,681,063	324.34	83,516	.....	......44,553	.....	.....124,638	.....	.....	.....(23,208)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/13/2026	 21,390	6,798,502	317.84	278,564	.....	......148,868	.....	.....425,871	.....	.....	.....(77,253)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/13/2026	 20,005	6,485,262	324.19	203,559	.....	......108,784	.....	.....303,968	.....	.....	.....(56,452)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/16/2026	 7,441	2,390,172	321.22	85,330	.....	......45,722	.....	.....129,112	.....	.....	.....(23,593)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/16/2026	 7,580	2,475,075	326.53	70,216	.....	......37,623	.....	.....103,390	.....	.....	.....(19,414)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/17/2026	 8,333	2,649,271	317.91	108,445	.....	......58,158	.....	.....165,695	.....	.....	.....(29,954)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/17/2026	 14,038	4,543,832	323.67	146,217	.....	......78,415	.....	.....218,876	.....	.....	.....(40,387)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/18/2026	 8,534	2,717,712	318.47	108,794	.....	......58,396	.....	.....165,998	.....	.....	.....(30,020)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/19/2026	 7,471	2,459,537	329.19	61,986	.....	......33,300	.....	.....89,506	.....	.....	.....(17,087)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/20/2026	 7,716	2,443,919	316.75	104,922	.....	......56,415	.....	.....160,612	.....	.....	.....(28,893)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/20/2026	 15,208	4,929,071	324.11	155,866	.....	......83,808	.....	.....232,742	.....	.....	.....(42,922)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/23/2026	 14,965	4,807,794	321.26	171,949	.....	......92,694	.....	.....259,965	.....	.....	.....(47,209)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/24/2026	 10,701	3,493,114	326.43	100,028	.....	......53,969	.....	.....147,347	.....	.....	.....(27,435)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/25/2026	 9,870	3,218,857	326.12	93,501	.....	......50,491	.....	.....138,002	.....	.....	.....(25,619)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/26/2026	 8,674	2,846,281	328.15	75,559	.....	......40,837	.....	.....109,984	.....	.....	.....(20,683)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/27/2026	 25,064	8,015,859	319.81	305,000	.....	......164,980	.....	.....463,180	.....	.....	.....(83,403)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.06/27/2023	.03/27/2026	 16,015	5,205,846	325.06	158,594	.....	......85,786	.....	.....235,503	.....	.....	.....(43,368)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/30/2026	9,960	3,196,855	320.98	116,045		62,930		175,556			(31,638)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/30/2026	9,118	2,996,262	328.62	78,064		42,333		113,266			(21,283)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/31/2026	13,011	4,258,488	327.29	117,879		63,978		172,632			(32,106)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/11/2025	8,909	2,894,840	324.93	66,949		17,357		100,969			(29,540)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/14/2025	7,562	2,455,321	324.68	57,751		15,178		87,464			(25,359)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/19/2025	7,278	2,350,747	323.01	60,904		16,364		94,650			(26,531)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/24/2025	6,984	2,250,460	322.21	61,137		16,779		95,912			(26,422)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/28/2025	8,462	2,731,520	322.79	72,181		20,138		112,302			(30,999)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/28/2025	3,668	1,209,741	329.77	21,539		6,009		29,130			(9,250)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/09/2026	13,438	4,358,768	324.35	135,574		72,196		202,325			(37,751)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	06/27/2023	03/10/2026	9,451	3,021,071	319.66	114,762		61,168		174,682			(31,924)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	05/30/2025	10,287	1,959,317	190.47	42,176		42,176		70,975							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	06/06/2025	5,556	1,050,321	189.03	25,726		25,726		44,598							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	06/11/2025	6,721	1,280,143	190.47	27,825		27,825		46,747							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	06/13/2025	6,639	1,252,673	188.69	31,800		31,800		55,237							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	06/20/2025	15,525	2,935,145	189.06	72,501		72,501		125,064							03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/29/2023	06/27/2025	6,077	1,154,315	189.94	26,558		26,558		45,058							03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/20/2025	30,425	3,137,384	103.12	65,139		23,769		77,679			(24,858)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/23/2025	16,139	1,653,757	102.47	38,540		14,165		48,041			(14,646)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/26/2025	11,454	1,170,622	102.2	28,613		10,591		36,238			(10,829)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/27/2025	13,981	1,432,363	102.45	33,555		12,450		41,880			(12,681)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/12/2026	24,259	2,495,958	102.89	62,126		35,773		76,367			(15,835)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/15/2026	9,390	966,067	102.88	24,133		13,925		29,642			(6,134)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/16/2026	8,608	893,740	103.83	19,393		11,197		23,040			(4,925)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/18/2026	109,312	11,293,054	103.31	264,973		153,199		320,813			(67,162)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/22/2026	114,856	11,819,840	102.91	294,491		170,723		361,459			(74,369)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/23/2026	68,043	6,973,052	102.48	184,941		107,286		230,056			(46,661)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/28/2023	06/26/2026	164,293	16,821,955	102.39	452,298		262,906		564,012			(113,801)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/05/2023	05/02/2025	6,203	996,494	160.65	42,366		13,570		90,480			(17,456)				03

STATEMENT AS OF SEPTEMBER 30, 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 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	.....	.....14,180	.....	.....87,487	.....	.....	.....(16,604)	.....	.....	.....	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	.....	.....19,383	.....	.....107,294	.....	.....	.....(19,743)	.....	.....	.....	03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.06/05/2025	198	854,282	4,317.61	130,938	.....	.....46,468	.....	.....311,434	.....	.....	.....(51,547)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.07/06/2023	.07/03/2025	274	1,198,938	4,374.25	175,335	.....	.....66,598	.....	.....420,499	.....	.....	.....(66,356)	.....	.....	.....	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	.....	.....29,856	.....	.....62,249	.....	.....	.....(13,216)	.....	.....	.....	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	.....	.....23,709	.....	.....48,790	.....	.....	.....(10,427)	.....	.....	.....	03
JUN 26 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	.....	.....8,373	.....	.....26,994	.....	.....	.....(8,756)	.....	.....	.....	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	.....	.....21,752	.....	.....45,078	.....	.....	.....(9,536)	.....	.....	.....	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	.....	.....33,844	.....	.....69,602	.....	.....	.....(14,743)	.....	.....	.....	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	.....	.....8,882	.....	.....28,920	.....	.....	.....(9,184)	.....	.....	.....	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	.....	.....195,738	.....	.....408,494	.....	.....	.....(85,131)	.....	.....	.....	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	.....	.....27,817	.....	.....87,090	.....	.....	.....(28,439)	.....	.....	.....	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	.....	.....744,106	.....	.....1,531,113	.....	.....	.....(322,093)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/07/2023	.06/29/2026	34,854	9,922,305	284.68	257,200	.....	.....150,904	.....	.....306,539	.....	.....	.....(65,012)	.....	.....	.....	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	.....	.....44,754	.....	.....140,220	.....	.....	.....(45,585)	.....	.....	.....	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	.....	.....223,758	.....	.....451,070	.....	.....	.....(96,247)	.....	.....	.....	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	.....	.....22,031	.....	.....68,236	.....	.....	.....(22,193)	.....	.....	.....	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	.....	.....346,487	.....	.....693,169	.....	.....	.....(148,572)	.....	.....	.....	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	.....	.....5,520	.....	.....13,724	.....	.....	.....(5,520)	.....	.....	.....	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	.....	.....162,855	.....	.....331,180	.....	.....	.....(69,397)	.....	.....	.....	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	.....	.....50,665	.....	.....154,311	.....	.....	.....(50,481)	.....	.....	.....	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	.....	.....1,565	.....	.....3,942	.....	.....	.....(1,560)	.....	.....	.....	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	.....	.....17,009	.....	.....35,723	.....	.....	.....(7,578)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/16/2026	19,736	7,197,156	364.67	254,398	.....	.....138,124	.....	.....351,332	.....	.....	.....(71,273)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/16/2026	16,305	6,067,164	372.11	163,537	.....	.....88,791	.....	.....211,080	.....	.....	.....(45,817)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/17/2026	12,940	4,742,516	366.49	157,226	.....	.....85,438	.....	.....214,072	.....	.....	.....(44,004)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/17/2026	25,599	9,529,254	372.25	255,735	.....	.....138,969	.....	.....329,443	.....	.....	.....(71,574)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/18/2026	6,417	2,332,905	363.57	85,791	.....	.....46,660	.....	.....119,331	.....	.....	.....(23,966)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/10/2023	03/18/2026	6,013	2,245,345	373.44	57,661	.....	.....31,360	.....	.....73,245	.....	.....	.....(16,122)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/06/2025	5,848	2,154,729	368.44	48,190			12,467		73,536			(21,897)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/18/2026	4,831	1,838,750	380.61	35,653			19,391		41,023			(9,968)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/07/2025	16,996	6,221,967	366.09	156,191			40,599		247,084			(70,855)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/10/2025	9,661	3,595,081	372.13	66,853			17,622		94,556			(30,177)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/11/2025	7,396	2,727,874	368.81	60,133			15,923		91,136			(27,099)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/12/2025	9,360	3,402,424	363.52	96,872			25,769		157,333			(43,585)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/13/2025	9,164	3,376,418	368.43	75,972			20,301		115,841			(34,125)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/14/2025	16,296	5,972,369	366.49	147,969			39,717		232,133			(66,356)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/14/2025	8,345	3,117,678	373.58	53,995			14,493		73,597			(24,214)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/18/2025	9,636	3,566,091	370.08	74,294			20,295		109,787			(33,100)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/06/2026	43,699	15,957,244	365.16	551,922			297,057		760,525			(156,226)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/06/2026	25,648	9,522,258	371.26	263,666			141,911		343,467			(74,633)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/09/2026	16,451	6,004,027	364.97	209,418			113,012		288,796			(59,094)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/09/2026	27,322	10,145,160	371.32	280,596			151,423		365,464			(79,179)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/10/2026	26,907	9,809,365	364.56	347,375			187,625		480,305			(97,922)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/10/2026	19,656	7,304,440	371.61	200,100			108,079		259,594			(56,407)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/11/2026	6,054	2,194,833	362.53	83,427			45,100		116,996			(23,493)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/11/2026	9,470	3,523,375	372.06	94,889			51,296		122,569			(26,721)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/12/2026	5,186	1,880,068	362.55	71,459			38,664		100,142			(20,102)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/12/2026	8,116	3,020,379	372.17	81,075			43,867		104,544			(22,807)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/13/2026	40,430	14,767,957	365.27	510,230			276,309		701,940			(143,388)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/13/2026	30,764	11,415,179	371.06	319,635			173,095		417,110			(89,826)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/10/2023	.03/13/2026	6,331	2,404,467	379.81	47,987			25,987		55,853			(13,486)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.06/20/2025	9,369	967,394	103.25	19,310			7,136		23,177			(7,463)				03
JUN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.06/27/2025	29,819	3,055,883	102.48	70,254			26,394		88,726			(26,885)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.07/03/2025	54,897	5,662,102	103.14	116,217			44,266		140,769			(44,105)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.06/12/2026	18,140	1,852,100	102.1	51,119			29,683		65,064			(13,139)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.06/23/2026	12,310	1,266,994	102.92	31,133			18,212		38,688			(7,921)				03
JUN 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	.07/07/2023	.06/26/2026	115,191	11,828,961	102.69	301,109			176,483		376,441			(76,393)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			174,871		369,390			(75,337)				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			149,282		309,776			(64,212)				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			271,872		560,625			(116,577)				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			164,035		345,767			(69,900)				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			16,664		57,479			(17,037)				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			26,759		91,742			(27,256)				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			7,899		24,171			(7,899)				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			22,253		74,964			(22,172)				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			21,204		72,459			(20,824)				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			19,154		64,100			(18,611)				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			7,496		25,202			(7,257)				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			19,614		38,585			(8,626)				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			18,317		36,329			(7,979)				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			433,153		862,336			(187,494)				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			115,954		229,451			(49,955)				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			89,192		173,871			(38,365)				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			200,738		394,106			(86,075)				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			83,623		170,136			(35,634)				03
JUN 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			101,040		206,081			(42,989)				03
JUN 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			260,930		528,866			(110,502)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/11/2025	2,507	944,980	376.92	28,858			11,264		68,878			(10,906)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/12/2026	1,429	539,867	377.82	18,638			10,873		39,840			(4,813)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/18/2026	4,487	1,699,416	378.71	56,991			33,383		122,179			(14,635)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/23/2026	10,680	4,027,136	377.09	143,228			84,173		304,171			(36,609)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/26/2026	44,146	16,662,806	377.45	585,911			345,006		1,245,450			(149,339)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/29/2026	14,814	5,620,941	379.43	184,588			108,903		396,099			(46,917)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/20/2025	2,718	1,027,329	377.95	29,658			11,037		72,035			(11,543)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/30/2026	16,171	6,148,384	380.21	196,471			115,989		423,119			(49,892)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/02/2026	22,645	8,604,910	380	277,266		163,897		596,038			(70,278)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/06/2026	11,238	4,236,790	377	151,893		90,016		321,343			(38,358)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/07/2026	11,377	4,283,963	376.54	156,096		92,565		329,360			(39,383)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/10/2026	26,881	10,149,997	377.59	357,068		212,143		756,811			(89,841)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/23/2025	2,493	941,427	377.66	27,568		10,333		66,738			(10,684)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/27/2025	6,450	2,430,796	376.87	73,785		27,916		177,251			(28,435)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.06/30/2025	2,910	1,109,774	381.38	27,768		10,578		68,556			(10,656)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/03/2025	8,971	3,380,841	376.86	103,026		39,515		246,731			(39,371)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.07/12/2023	.07/07/2025	4,638	1,759,962	379.5	48,045		18,592		116,886			(18,258)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/13/2025	14,575	3,395,825	232.99	81,037		29,690		236,758			(31,902)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/16/2025	7,361	1,714,396	232.9	41,296		15,242		120,217			(16,187)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/20/2025	21,629	5,010,560	231.66	132,585		49,413		377,990			(51,676)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/23/2025	6,215	1,433,718	230.69	40,832		15,326		114,259			(15,847)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/26/2025	15,532	3,579,273	230.45	103,752		39,218		288,965			(40,096)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/27/2025	10,157	2,346,549	231.02	65,312		24,745		183,558			(25,205)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.06/30/2025	6,362	1,478,122	232.35	37,343		14,246		107,146			(14,350)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.07/03/2025	10,189	2,358,418	231.47	63,680		24,458		179,849			(24,369)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.07/10/2025	10,176	2,339,946	229.95	70,621		27,545		194,043			(26,764)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.07/13/2023	.07/11/2025	8,495	1,969,421	231.84	51,903		20,288		147,070			(19,643)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/07/2025	8,133	2,309,448	283.95	57,997		22,474		61,809			(22,071)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/10/2025	11,859	3,379,716	284.99	79,320		30,938		82,124			(30,060)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/11/2025	20,548	5,868,395	285.59	132,324		51,723		134,576			(50,078)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/11/2025	1,215	354,192	291.43	5,248		2,051		4,238			(1,986)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.06/29/2026	7,123	2,026,693	284.53	58,210		34,375		63,266			(14,809)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/02/2026	3,834	1,098,006	286.37	28,496		16,860		30,133			(7,230)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/07/2026	47,387	13,433,599	283.49	409,571		243,100		451,523			(103,431)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/10/2026	153,253	43,618,889	284.62	1,251,927		744,482		1,359,319			(315,283)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L10CEMIK50	.07/14/2023	.07/13/2026	31,570	9,018,625	285.67	244,613		145,736		261,640			(61,433)				03

STATEMENT AS OF SEPTEMBER 30, 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: Index Universal Life	N/A	Equity / Index	UBS AG	BFMT61CT2L1QCEMIK50	07/18/2023	07/15/2025	10,670	3,444,645	322.83	107,181		42,370		151,724			(40,451)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/18/2023	07/15/2025	15,127	5,566,285	367.96	184,706		73,017		211,412			(69,710)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/21/2025	18,777	6,934,515	369.31	213,118		59,841		225,565			(95,886)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/24/2025	19,278	7,204,810	373.74	181,209		51,520		170,295			(81,130)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/27/2025	17,415	6,450,435	370.4	189,647		54,581		195,665			(84,493)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/28/2025	20,180	7,457,049	369.53	228,032		65,892		240,253			(101,430)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/31/2025	14,231	5,315,189	373.5	135,904		39,739		129,172			(60,158)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	04/03/2025	19,994	7,435,832	371.9	205,140		60,685		204,196			(90,367)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	04/04/2025	12,607	4,693,841	372.33	127,075		37,735		125,072			(55,889)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/19/2026	21,430	7,920,040	369.57	306,669		168,479		311,274			(86,448)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/20/2026	53,237	19,482,007	365.95	851,256		468,060		901,071			(239,717)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/20/2026	24,542	9,133,469	372.15	323,960		178,128		317,731			(91,228)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/23/2026	23,286	8,532,594	366.43	367,449		202,549		386,908			(103,157)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/23/2026	25,432	9,538,190	375.04	306,207		168,790		287,893			(85,964)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/24/2026	31,018	11,500,334	370.76	428,672		236,494		428,493			(120,221)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/25/2026	18,309	6,877,392	375.62	216,418		119,494		201,761			(60,632)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/26/2026	15,664	5,846,264	373.22	200,348		110,713		193,612			(56,073)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/27/2026	41,963	15,420,254	367.47	642,458		355,319		668,694			(179,626)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/27/2026	27,326	10,196,959	373.16	350,319		193,748		338,875			(97,946)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/30/2026	18,707	6,888,897	368.25	280,046		155,264		288,857			(78,060)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/30/2026	21,966	8,239,580	375.11	264,688		146,749		248,875			(73,779)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/31/2026	15,875	5,866,913	369.56	228,288		126,672		231,867			(63,568)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/31/2026	15,926	5,996,572	376.53	183,307		101,713		168,496			(51,043)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	04/01/2026	15,932	6,046,334	379.51	166,011		92,191		145,069			(46,180)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	04/02/2026	54,987	20,308,851	369.34	796,760		442,824		811,292			(221,412)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	04/02/2026	31,292	11,804,424	377.24	352,030		195,652		320,000			(97,826)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/19/2023	03/20/2025	17,916	6,605,943	368.72	208,362		58,259		223,371			(93,900)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	07/14/2023	07/07/2025	14,958	1,536,596	102.73	41,612		16,170		42,303			(15,880)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	07/14/2023	07/11/2025	24,308	2,505,222	103.06	64,344		25,221		63,870			(24,419)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/14/2023	07/02/2026	16,142	1,668,643	103.37	46,006		27,271		47,107			(11,694)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/14/2023	07/07/2026	92,719	9,529,652	102.78	285,667		169,870		299,439			(72,274)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/14/2023	07/10/2026	334,893	34,527,504	103.1	990,615		590,173		1,025,963			(249,934)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	07/14/2023	07/13/2026	127,634	13,258,658	103.88	340,911		203,482		342,218			(85,776)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Index	Financial	0Z3V05H267GRS05BHJ91	07/19/2023	07/15/2025	453	2,244,257	4,955.96	174,946		69,254		461,537			(66,117)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/17/2025	2,609	970,369	371.87	27,582		11,010		29,366			(10,438)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/18/2025	4,454	1,661,193	372.97	45,074		18,030		46,988			(17,035)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/18/2025	737	281,374	381.68	5,138		2,055		4,314			(1,942)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/10/2026	10,131	3,743,139	369.48	146,796		87,779		154,226			(37,174)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/13/2026	13,032	4,842,505	371.59	177,494		106,333		182,162			(44,823)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/14/2026	13,149	4,876,129	370.83	183,300		109,879		189,765			(46,247)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/17/2026	38,633	14,381,446	372.26	516,134		309,965		525,840			(129,863)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/11/2025	3,988	1,470,520	368.75	47,495		18,720		53,299			(18,125)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	07/20/2023	07/14/2025	3,163	1,172,044	370.58	35,138		13,938		38,266			(13,353)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	07/20/2023	07/17/2026	528	2,430,944	4,600.14	417,713		250,858		802,267			(105,100)				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		80,343		476,968			(83,071)				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		105,671		601,023			(105,287)				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		53,998		300,648			(51,018)				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		268,460		877,202			(116,759)				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		161,695		519,682			(69,991)				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		224,797		733,553			(96,846)				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		255,982		838,545			(109,764)				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		149,059		496,391			(63,518)				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		228,054		702,922			(96,579)				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		165,946		559,382			(70,277)				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		196,975		639,882			(82,905)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	07/21/2023	07/17/2025	9,834	2,794,913	284.21	80,348		32,117		73,553			(30,450)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/18/2025	13,148	3,754,934	285.59	98,924		39,624		86,679			(37,438)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/18/2025	2,981	870,830	292.17	14,592		5,845		9,637			(5,523)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/02/2026	3,377	959,877	284.21	31,711		18,885		30,661			(8,098)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/14/2026	46,017	13,132,814	285.39	409,380		245,628		388,736			(103,383)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/17/2026	138,567	39,444,377	284.66	1,279,083		768,861		1,229,484			(322,122)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/20/2026	45,708	13,106,715	286.75	380,692		229,253		353,305			(95,609)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/21/2023	.07/14/2025	5,416	1,540,787	284.5	43,430		17,251		39,375			(16,528)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/16/2026	7,445	2,833,280	380.54	73,710		41,633		65,035			(20,298)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/17/2026	60,048	22,294,681	371.28	806,447		455,853		819,316			(221,854)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/17/2026	30,322	11,425,490	376.81	340,512		192,478		319,958			(93,675)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/04/2025	7,997	2,997,803	374.85	70,057		20,972		65,933			(31,061)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/08/2025	9,403	3,495,445	371.74	94,876		28,829		97,615			(41,794)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/09/2025	6,402	2,390,195	373.37	60,176		18,352		59,332			(26,466)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/10/2025	7,685	2,848,116	370.61	81,460		24,934		86,198			(35,769)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/11/2025	22,841	8,462,362	370.49	243,485		74,799		258,437			(106,744)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/11/2025	6,652	2,514,484	377.99	50,823		15,613		43,173			(22,281)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/16/2025	9,348	3,484,673	372.79	90,578		28,324		91,022			(39,394)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/17/2025	18,810	7,005,924	372.46	185,089		58,079		187,572			(80,372)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/17/2025	8,187	3,103,272	379.07	59,762		18,753		49,120			(25,950)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/06/2026	13,829	5,109,644	369.49	195,541		109,582		203,081			(54,394)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/06/2026	17,298	6,498,998	375.71	200,310		112,255		191,225			(55,721)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/07/2026	15,633	5,762,346	368.6	227,305		127,484		238,553			(63,166)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/07/2026	10,012	3,752,926	374.86	119,338		66,931		115,348			(33,163)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/07/2026	10,237	3,940,915	384.97	86,195		48,343		69,692			(23,953)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/08/2026	8,493	3,166,719	372.86	108,032		60,638		107,484			(29,991)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/09/2026	9,297	3,465,591	372.75	118,727		66,694		118,297			(32,926)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/10/2026	39,808	14,756,253	370.69	542,975		305,252		555,709			(150,430)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/10/2026	14,076	5,271,978	374.53	169,760		95,436		164,994			(47,031)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/24/2023	.04/13/2026	14,250	5,272,374	370	198,783		112,016		205,290			(54,906)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan MOZAIC2 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			83,834		136,281			(41,092)				03
APR 26 JPMorgan MOZAIC2 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			27,672		37,584			(13,564)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/15/2026	10,249	3,863,781	376.98	114,382			64,556		107,131			(31,530)				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			17,292		102,311			(16,742)				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			19,373		112,881			(18,367)				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			10,079		59,452			(9,523)				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			4,204		25,576			(3,972)				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			20,064		70,064			(8,603)				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			80,935		281,340			(34,276)				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			60,921		213,811			(25,681)				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			121,867		423,275			(51,293)				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			340,842		1,188,540			(142,799)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	07/14/2025	12,126	1,253,332	103.36	30,933			12,322		29,749			(11,805)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	07/18/2025	39,375	4,090,700	103.89	92,414			37,119		85,122			(35,071)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	06/26/2026	9,480	972,255	102.56	30,127			17,906		31,652			(7,751)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	07/14/2026	124,463	12,918,046	103.79	338,540			203,499		339,166			(85,651)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	07/17/2026	406,076	42,207,506	103.94	1,083,410			652,440		1,078,820			(273,347)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/24/2023	07/21/2026	78,151	8,113,632	103.82	212,102			128,039		212,403			(53,317)				03
JUN 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	06/27/2025	5,446	1,023,861	188	30,226			11,615		48,571			(11,831)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/26/2023	07/03/2025	8,252	1,552,741	188.17	45,385			17,678		72,599			(17,614)				03
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			27,332		109,739			(26,463)				03
JUL 25 JPUSCYQL Call	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			13,436		54,036			(12,872)				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			16,853		66,643			(15,923)				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			12,024		46,595			(11,093)				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			24,777		96,207			(36,697)				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			29,148		114,953			(42,035)				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			25,280		93,098			(35,522)				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			29,036		111,810			(40,181)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/23/2025	10,576	3,487,962	329.81	76,952		24,878		87,303			(33,415)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/25/2025	10,440	3,419,563	327.56	85,534		27,836		102,608			(37,024)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/29/2025	9,995	3,307,381	330.89	69,099		22,780		76,349			(29,722)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/30/2025	990	325,079	328.3	7,848		2,595		9,274			(3,370)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/02/2026	13,873	4,458,157	321.36	182,911		102,805		240,894			(51,403)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/02/2026	28,185	9,263,394	328.66	280,142		157,454		350,079			(78,727)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/06/2026	9,621	3,110,693	323.33	118,036		66,553		153,731			(33,036)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/06/2026	19,423	6,417,816	330.43	179,981		101,481		221,259			(50,373)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/07/2026	9,661	3,125,629	323.54	117,671		66,400		153,015			(32,900)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/08/2026	10,217	3,401,811	332.97	85,251		48,144		101,964			(23,811)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/10/2026	8,966	2,890,927	322.43	114,006		64,484		149,238			(31,778)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/10/2026	17,587	5,756,902	327.34	185,128		104,711		234,150			(51,602)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/13/2026	11,263	3,625,791	321.93	146,066		82,810		191,791			(40,590)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/14/2026	10,901	3,642,224	334.13	86,907		49,309		102,662			(24,126)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/17/2026	28,082	9,094,507	323.86	339,468		193,051		440,519			(93,954)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/17/2026	8,474	2,794,877	329.83	81,029		46,080		100,288			(22,426)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/20/2026	15,181	5,006,753	329.81	145,528		82,950		180,252			(40,156)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/21/2026	9,712	3,135,085	322.79	122,427		69,835		159,959			(33,748)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	04/21/2026	8,212	2,739,765	333.64	67,183		38,323		79,928			(18,519)				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		61,777		140,932			(29,696)				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		83,944		184,362			(40,352)				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		61,063		135,858			(29,149)				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		61,282		125,307			(29,152)				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		12,705		28,829			(11,761)				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		46,168		107,564			(42,593)				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		1,811		3,226			(1,670)				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		21,576		38,607			(8,998)				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		177,670		302,783			(73,984)				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		540,901		910,044			(224,216)				03

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JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	07/28/2023	07/27/2026	46,192	13,219,620	286.19	353,179		214,950		372,170			(88,699)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	07/28/2023	07/21/2025	4,898	1,407,893	287.46	28,443		11,575		26,963			(10,824)				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		77,331		129,549			(31,911)				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		66,989		112,410			(27,602)				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		132,632		219,868			(54,403)				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		8,843		21,876			(8,355)				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		19,961		52,045			(18,477)				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		14,548		37,757			(13,421)				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		13,289		33,969			(12,056)				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		21,333		53,895			(19,291)				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		35,094		60,643			(14,703)				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		86,412		148,075			(36,038)				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		106,769		184,260			(44,460)				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		331,524		559,461			(137,424)				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		44,098		169,736			(58,655)				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		23,403		87,448			(30,681)				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		12,873		40,016			(16,877)				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		19,833		70,055			(25,877)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/30/2025	5,200	1,967,080	378.31	33,174		11,023		34,128			(14,314)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/20/2026	17,998	6,649,513	369.45	226,960		129,757		266,240			(62,815)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/20/2026	12,673	4,779,086	377.1	123,691		70,716		132,131			(34,234)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/21/2026	9,960	3,692,611	370.74	120,517		68,954		139,426			(33,322)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/21/2026	9,802	3,683,267	375.75	100,279		57,375		109,163			(27,726)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/22/2026	7,512	2,843,687	378.54	69,789		39,960		73,033			(19,276)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/23/2026	4,865	1,821,273	374.38	52,199		29,911		57,848			(14,403)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/24/2026	45,070	16,600,109	368.32	590,414		338,568		700,089			(162,750)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/24/2026	35,100	13,149,341	374.63	373,810		214,358		412,769			(103,042)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/27/2026	21,294	7,849,735	368.64	276,606		158,972		326,793			(76,018)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/02/2023	04/27/2026	15,086	5,673,033	376.04	153,427		88,178		166,305			(42,166)				03

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APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/27/2026	4,833	1,872,171	387.35	32,673			18,778		29,369			(8,979)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/17/2025	5,641	2,108,896	373.88	43,884			13,969		50,886			(19,331)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2026	19,717	7,293,613	369.92	245,868			141,411		286,780			(67,503)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/28/2026	7,345	2,762,509	376.09	74,555			42,880		80,829			(20,469)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/30/2026	6,838	2,604,199	380.85	58,874			33,911		59,454			(16,131)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/21/2025	5,421	2,019,876	372.62	44,938			14,501		53,705			(19,669)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/22/2025	6,805	2,542,804	373.69	53,688			17,382		62,628			(23,462)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2025	10,925	4,056,409	371.28	96,472			31,442		118,756			(42,024)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	08/02/2023	04/24/2025	5,788	2,177,206	376.13	40,751			13,281		44,617			(17,751)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/24/2025	9,576	991,597	103.55	21,125			8,685		22,617			(8,039)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/25/2025	20,166	2,098,298	104.05	40,917			16,855		42,158			(15,550)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/28/2025	20,218	2,106,350	104.18	40,194			16,655		41,030			(15,212)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/31/2025	20,017	2,084,614	104.14	40,135			16,727		41,148			(15,127)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/24/2026	299,850	31,229,395	104.15	704,648			429,283		769,670			(177,948)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/27/2026	77,512	8,054,304	103.91	188,432			114,999		207,845			(47,454)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/28/2026	59,634	6,219,219	104.29	137,575			84,011		149,571			(34,615)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNBB6K528	08/01/2023	07/31/2026	89,505	9,320,182	104.13	211,322			129,270		231,218			(53,024)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/03/2025	633	2,891,280	4,565.42	368,264			134,865		850,739			(150,829)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/11/2025	669	3,092,548	4,626.1	366,505			136,966		863,650			(148,334)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/17/2025	679	3,169,511	4,666.81	357,238			135,468		854,469			(143,314)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/23/2025	643	3,031,224	4,716.17	321,204			123,540		782,334			(127,736)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/30/2025	502	2,344,672	4,668.43	267,568			104,567		634,838			(105,336)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/05/2026	1,189	5,444,055	4,578.26	916,507			541,411		1,803,585			(242,397)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/15/2026	643	3,068,810	4,770.27	427,325			254,107		877,910			(111,938)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/23/2026	749	3,642,620	4,864.35	461,285			275,721		968,466			(119,917)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Options	Index		Financial	023V05H267GRS05BHJ91	08/02/2023	06/30/2026	847	4,037,569	4,764.88	571,756			343,269		1,166,402			(147,654)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Options	Index		Financial	ROMUJSPFUMBPROM8K5P83	08/03/2023	08/01/2025	70	316,880	4,523.62	44,941			18,870		98,855			(17,008)				03
JUL 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Options	Index		Financial	BFM8T61CT2L1QCEMIK50	08/04/2023	08/01/2025	32,070	9,143,040	285.1	182,880			76,789		224,015			(69,212)				03
JUL 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Options	Index		Financial	BFM8T61CT2L1QCEMIK50	08/04/2023	07/28/2026	64,312	18,367,604	285.6	438,385			268,688		539,206			(110,707)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	08/04/2023	07/31/2026	151,143	43,155,938	285.53	1,035,511		635,773		1,274,605			(260,781)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	08/04/2023	08/03/2026	45,582	12,970,039	284.54	329,879		202,886		410,532			(82,848)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	8,623	3,265,091	378.66	52,513		17,643		55,110			(22,803)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/02/2025	15,739	5,833,981	370.68	140,073		47,208		179,054			(60,728)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2025	8,906	3,333,642	374.32	67,239		22,872		79,659			(29,013)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/07/2025	7,911	2,947,986	372.65	64,632		22,119		79,552			(27,801)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2025	12,790	4,761,121	372.24	106,672		36,616		132,278			(45,812)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	16,657	6,176,145	370.78	148,415		51,098		189,408			(63,640)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/09/2025	11,409	4,297,091	376.65	77,351		26,631		86,552			(33,168)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2025	8,817	3,289,014	373.02	71,155		24,716		86,951			(30,368)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,672	2,873,061	374.47	58,003		20,206		68,584			(24,717)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/13/2025	7,513	2,838,568	377.84	48,306		16,828		52,398			(20,585)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2025	6,468	2,409,927	372.59	53,361		18,643		65,770			(22,703)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	52,675	19,479,078	369.8	649,478		376,254		770,881			(178,672)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2026	25,816	9,699,659	375.72	261,260		151,352		289,608			(71,873)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	15,086	5,590,486	370.57	181,638		105,455		213,923			(49,819)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/04/2026	10,090	3,792,114	375.82	101,911		59,168		112,880			(27,952)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/05/2026	17,116	6,336,507	370.21	208,644		121,222		246,584			(57,168)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/06/2026	7,565	2,882,832	381.09	63,543		36,945		65,293			(17,394)				03
MAY 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	51,716	19,190,371	371.07	613,873		357,429		718,783			(167,698)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/01/2025	10,459	3,893,643	372.29	86,388		29,024		107,054			(37,513)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/08/2026	22,233	8,360,701	376.05	223,219		129,970		246,581			(60,979)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	11,702	4,339,650	370.85	140,072		81,732		164,429			(38,151)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/11/2026	10,341	3,888,395	376.01	104,136		60,763		115,135			(28,363)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	17,528	6,470,247	369.13	222,084		129,678		265,024			(60,428)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/12/2026	7,102	2,659,778	374.49	75,356		44,002		84,923			(20,504)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/07/2023	05/14/2026	7,771	2,980,535	383.54	60,071		35,126		59,375			(16,313)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	08/04/2023	08/03/2026	9,850	3,727,050	378.37	120,057		73,907		272,437			(30,180)				03

STATEMENT AS OF SEPTEMBER 30, 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	08/04/2023	07/25/2025	6,396	2,445,461	382.35	54,392		22,562		146,263			(20,815)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/31/2025	6,192	2,363,879	381.78	54,215		22,752		144,715			(20,575)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	08/01/2025	3,331	1,264,198	379.54	32,077		13,488		84,151			(12,157)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/21/2026	13,456	5,112,734	379.96	154,694		94,511		355,697			(39,356)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/24/2026	45,310	17,306,653	381.96	487,365		298,285		1,132,633			(123,646)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/27/2026	10,335	3,950,738	382.27	110,146		67,532		256,251			(27,867)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/28/2026	9,837	3,760,530	382.28	104,855		64,325		243,883			(26,504)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/04/2023	07/31/2026	34,059	12,981,736	381.15	377,824		232,186		872,179			(95,238)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	08/01/2025	8,295	3,071,950	370.35	77,390		32,630		102,889			(29,410)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	08/08/2025	4,224	1,577,754	373.5	34,639		14,798		43,976			(13,037)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	07/31/2026	34,847	12,929,001	371.02	419,212		258,095		502,183			(105,865)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	08/03/2026	9,415	3,479,180	369.53	118,913		73,337		144,266			(29,947)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	08/04/2026	10,283	3,793,252	368.88	132,550		81,794		161,724			(33,350)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/09/2023	08/07/2026	27,750	10,261,658	369.79	347,985		215,100		421,338			(87,315)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/04/2025	9,744	1,006,597	103.3	20,405		8,688		24,615			(7,754)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/08/2025	12,424	1,272,696	102.44	30,066		12,897		38,049			(11,363)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	07/31/2026	192,849	20,017,681	103.8	438,730		270,861		527,814			(111,102)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/03/2026	81,655	8,424,371	103.17	202,995		125,539		249,041			(51,263)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/04/2026	85,801	8,857,199	103.23	211,584		130,925		259,152			(53,383)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/07/2026	217,623	22,430,441	103.07	549,064		340,329		675,508			(138,148)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	08/09/2023	08/01/2025	27,489	2,840,471	103.33	57,178		24,209		68,802			(21,820)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/19/2026	13,637	4,475,995	328.22	120,895		71,362		178,262			(32,862)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/22/2026	19,114	6,064,104	317.26	260,021		153,801		397,330			(70,471)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/07/2025	10,937	3,588,341	328.1	71,679		24,764		104,867			(31,125)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/22/2026	22,619	7,350,410	324.96	229,425		135,703		343,683			(62,178)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/26/2026	17,538	5,640,864	321.64	202,951		120,371		307,536			(54,787)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/29/2026	12,634	4,004,760	316.99	174,032		103,428		265,818			(46,842)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	08/11/2023	05/29/2026	24,740	8,027,111	324.46	256,961		152,712		385,541			(69,162)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/12/2025	11,045	3,610,143	326.86	77,835		27,291		116,319			(33,533)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/16/2025	14,124	4,603,932	325.97	104,772		37,161		158,610			(44,855)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/23/2025	15,358	4,993,811	325.17	119,562		43,242		182,843			(50,634)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/30/2025	10,101	3,273,800	324.12	83,487		30,765		129,151			(34,978)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/01/2026	16,590	5,346,849	322.29	184,990		107,817		280,272			(51,199)				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		92,335		233,428			(43,847)				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		117,386		302,984			(55,455)				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		58,260		147,737			(27,381)				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		109,274		282,986			(51,269)				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		98,489		249,016			(46,209)				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		56,541		142,135			(26,392)				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		77,961		199,294			(36,329)				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		101,716		262,660			(47,158)				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		154,512		391,606			(71,635)				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		73,969		189,195			(34,121)				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		8,155		20,740			(7,255)				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		21,669		57,744			(19,153)				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		43,727		119,529			(38,525)				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		29,279		54,905			(11,956)				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		248,887		474,236			(101,481)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	08/07/2026	163,508	46,464,017	284.17	1,294,885		803,352		1,509,871			(326,101)				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		167,064		314,045			(67,515)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	06/04/2025	13,082	4,869,551	372.24	103,607		38,735		138,817			(43,144)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	06/04/2025	2,425	915,206	377.47	14,984		5,602		18,021			(6,240)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2026	51,661	19,053,112	368.81	626,132		368,937		792,290			(171,047)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2026	21,232	7,956,145	374.72	211,048		124,357		251,574			(57,654)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	05/15/2025	13,683	5,068,294	370.4	115,761		41,006		160,078			(49,715)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	05/18/2026	16,022	5,895,724	367.98	199,793		117,969		254,530			(54,417)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/14/2023	05/19/2026	14,934	5,515,786	369.34	178,314		105,359		224,418			(48,518)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/19/2026	15,965	6,017,544	376.93	147,353			87,066		170,993			(40,094)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/22/2026	47,460	17,411,764	366.87	614,136			363,617		789,188			(166,607)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/22/2026	35,396	13,241,979	374.11	360,685			213,554		432,814			(97,849)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/26/2026	16,394	6,023,570	367.43	208,857			123,996		266,981			(56,437)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/26/2026	13,874	5,182,809	373.57	144,287			85,661		174,214			(38,989)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/29/2026	39,939	14,694,101	367.91	501,639			298,418		638,531			(135,151)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/29/2026	32,903	12,310,197	374.14	336,265			200,040		403,276			(90,596)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.06/01/2026	14,449	5,344,503	369.88	170,502			101,632		213,346			(45,801)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.06/04/2026	25,410	9,497,518	373.77	263,756			157,532		317,614			(70,644)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/16/2025	13,202	4,890,709	370.46	111,555			39,629		153,995			(47,834)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/19/2025	12,549	4,724,268	376.46	80,064			28,683		98,057			(34,171)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/22/2025	20,187	7,499,774	371.52	163,311			58,994		221,511			(69,375)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/23/2025	17,372	6,412,615	369.14	156,520			56,696		220,410			(66,388)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/23/2025	15,537	5,816,546	374.37	110,157			39,902		141,511			(46,723)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/28/2025	14,216	5,274,548	371.03	118,277			43,423		161,681			(49,782)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/30/2025	12,826	4,731,112	368.87	117,614			43,407		166,055			(49,351)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/14/2023	.05/30/2025	13,477	5,034,176	373.53	100,002			36,907		130,921			(41,961)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/11/2025	6,865	2,540,731	370.09	59,384			25,719		86,947			(22,443)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/14/2025	3,714	1,373,730	369.86	32,499			14,151		47,707			(12,232)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/07/2026	14,871	5,482,101	368.64	179,495			111,564		236,281			(45,287)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/10/2026	16,067	5,921,556	368.55	194,734			121,239		256,469			(48,996)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/11/2026	12,500	4,601,776	368.14	153,626			95,699		202,794			(38,618)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.08/15/2023	.08/14/2026	15,909	5,865,022	368.65	192,504			120,117		253,244			(48,258)				03
AUG 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		NA	BFBMT61CT2L1QCEM1K50	.08/16/2023	.08/15/2025	8,624	2,748,297	318.69	87,764			38,336		153,753			(33,032)				03
AUG 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		NA	7H6GLXDRUGQFUS7RNE97	.08/16/2023	.08/15/2025	15,389	5,606,154	364.29	163,896			71,592		261,136			(61,686)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.08/15/2023	.08/13/2025	3,769	1,441,782	382.54	26,419			11,499		86,002			(9,971)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.08/15/2023	.08/14/2025	2,963	1,119,002	377.6	25,872			11,281		79,949			(9,751)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	.08/15/2023	.08/04/2026	14,035	5,299,862	377.61	150,287			93,339		396,209			(38,058)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/15/2023	08/07/2026	32,852	12,458,939	379.25	332,763		207,018		887,555			(84,034)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/15/2023	08/10/2026	23,322	8,834,702	378.81	240,236		149,706		638,029			(60,500)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/15/2023	08/14/2026	18,782	7,102,984	378.18	198,105		123,725		522,775			(49,708)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/15/2023	08/08/2025	4,245	1,596,929	376.18	39,205		16,911		119,711			(14,899)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	479	2,339,677	4,881.65	180,655		79,239		528,228			(68,275)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/15/2025	26,984	7,612,718	282.12	172,133		75,605		245,098			(65,144)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/15/2025	1,631	471,475	289.16	6,352		2,790		7,777			(2,404)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/11/2026	36,129	10,276,095	284.43	243,998		152,695		328,734			(61,618)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/14/2026	115,666	32,755,327	283.19	836,710		524,482		1,138,307			(210,716)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/17/2026	65,355	18,409,171	281.68	512,654		321,877		705,129			(128,751)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/11/2025	3,951	1,121,765	283.93	22,277		9,715		30,842			(8,478)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/18/2023	08/14/2025	13,170	3,754,083	285.05	68,932		30,223		93,404			(26,123)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/08/2026	15,661	5,818,573	371.54	153,162		92,347		216,195			(41,143)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/09/2026	24,557	9,128,332	371.72	238,940		144,160		336,552			(64,123)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/12/2026	46,267	17,156,581	370.82	464,979		281,076		659,498			(124,418)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/12/2026	38,444	14,485,285	376.79	312,934		189,166		420,548			(83,734)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/15/2026	20,097	7,486,828	372.54	190,718		115,508		266,574			(50,883)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/16/2026	27,870	10,496,362	376.62	229,091		138,836		308,073			(61,061)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/18/2026	29,571	10,966,834	370.87	297,480		180,510		421,605			(79,135)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/18/2026	35,302	13,313,406	377.13	284,886		172,868		381,437			(75,785)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/22/2026	21,354	7,978,255	373.62	195,816		119,118		271,114			(51,889)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/23/2026	20,608	7,601,724	368.88	222,356		135,347		319,560			(58,865)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/23/2026	19,257	7,345,960	381.47	133,066		80,997		169,352			(35,227)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/26/2026	40,271	14,875,683	369.39	428,080		261,055		612,253			(113,000)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/26/2026	35,221	13,237,959	375.85	299,382		182,571		405,571			(79,028)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/06/2025	28,399	10,579,558	372.53	184,595		70,106		296,373			(77,456)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/10/2025	15,769	5,867,328	372.07	105,182		40,344		170,039			(43,866)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/21/2023	06/12/2025	15,316	5,703,500	372.4	100,776		38,842		162,038			(41,901)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/13/2025	20,946	7,867,808	375.62	117,718			45,482		179,667			(48,871)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/18/2025	23,348	8,751,221	374.81	137,522			53,768		212,753			(56,663)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/20/2025	23,616	8,843,596	374.48	141,458			55,565		220,435			(58,110)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/24/2025	18,769	6,987,169	372.27	125,753			49,851		202,358			(51,351)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/26/2025	16,817	6,263,309	372.44	112,001			44,601		179,711			(45,599)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/27/2025	13,962	5,227,879	374.44	84,469			33,713		131,654			(34,339)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/05/2026	36,939	13,601,482	368.21	404,118			243,186		584,830			(108,877)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/05/2026	35,637	13,337,957	374.27	316,103			190,221		435,816			(85,164)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/08/2025	35,800	3,665,877	102.4	73,676			32,002		110,571			(28,194)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/14/2025	25,133	2,586,678	102.92	47,426			20,823		69,594			(17,998)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/15/2025	30,055	3,067,370	102.06	65,789			28,936		99,876			(24,933)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/07/2026	115,528	11,875,090	102.79	262,132			163,833		375,444			(66,504)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/10/2026	126,224	12,975,830	102.8	286,276			179,220		409,917			(72,428)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/18/2023	08/14/2026	297,766	30,529,923	102.53	702,429			440,715		1,010,732			(177,061)				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			189,123		438,823			(75,649)				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			10,807		120,258			(10,353)				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			11,985		131,557			(11,363)				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			25,324		287,603			(23,927)				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			7,770		87,222			(7,266)				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			6,353		68,981			(5,881)				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			21,806		240,066			(20,117)				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			13,981		153,823			(12,643)				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			30,674		321,324			(27,647)				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			16,720		173,756			(14,922)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/07/2025	6,127	1,425,136	232.6	22,731			9,883		101,921			(8,735)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/08/2025	19,469	4,516,430	231.98	76,124			33,158		334,801			(29,213)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/14/2025	9,024	2,088,089	231.4	36,997			16,289		159,964			(14,080)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/15/2025	10,588	2,431,965	229.69	49,658			21,902		204,353			(18,871)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	08/21/2025	9,040	2,065,267	228.46	46,646			20,789		184,801			(17,581)				03

STATEMENT AS OF SEPTEMBER 30, 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/22/2023	07/11/2025	7,843	1,831,187	233.49	26,508			10,936		123,985			(10,588)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/04/2025	280	1,314,128	4,690.13	127,086			55,184		354,051			(49,252)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/14/2025	231	1,072,163	4,636.78	113,213			50,054		304,229			(43,264)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/22/2025	252	1,159,066	4,597.46	130,129			58,334		341,549			(49,180)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/20/2026	273	1,276,455	4,669.16	175,633			109,168		400,120			(45,528)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/24/2026	272	1,220,922	4,488.52	203,510			126,786		439,100			(52,556)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/24/2026	567	2,777,951	4,902.41	296,369			184,637		724,663			(76,536)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/28/2026	264	1,241,040	4,697.53	166,841			104,178		381,617			(42,924)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/31/2026	229	1,048,266	4,571.79	161,347			100,917		354,965			(41,394)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	07/31/2026	261	1,298,177	4,980.92	127,146			79,526		318,256			(32,620)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/07/2026	341	1,512,581	4,440.93	266,509			167,343		565,456			(67,929)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/07/2026	659	3,213,106	4,872.55	359,238			225,568		863,537			(91,564)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/10/2026	212	980,793	4,630.75	142,738			89,774		318,677			(36,280)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/14/2026	232	1,059,814	4,572.5	164,402			103,625		360,157			(41,632)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/14/2026	417	2,010,265	4,822.63	239,004			150,647		563,756			(60,524)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/17/2026	213	982,828	4,621.81	145,019			91,556		322,184			(36,622)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/18/2026	220	1,002,063	4,549.04	159,359			100,663		347,035			(40,207)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/21/2026	292	1,332,406	4,562.41	209,600			132,612		457,149			(52,737)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	08/24/2023	08/21/2026	277	1,328,216	4,794.14	163,742			103,598		381,907			(41,199)				03
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			50,681		360,536			(46,756)				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			19,011		133,452			(16,077)				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			11,456		80,902			(9,658)				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			3,594		28,402			(3,030)				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			1,754		8,149			(759)				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			131,784		571,084			(52,946)				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			118,480		501,289			(47,392)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/24/2023	08/18/2026	7,893	2,948,104	373.53	93,037		58,824		247,812			(23,495)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/24/2023	08/21/2026	38,767	14,500,647	374.05	449,623		284,734		1,201,579			(113,232)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/24/2023	08/15/2025	6,178	2,318,354	375.27	56,066		24,866		179,273			(21,426)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/18/2025	6,699	1,890,697	282.25	42,626		19,004		60,324			(16,222)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/21/2025	5,302	1,491,812	281.39	35,733		16,013		51,119			(13,542)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/22/2025	14,371	4,060,416	282.54	89,956		40,381		126,707			(34,044)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	06/26/2026	501	143,062	285.69	3,092		1,896		4,111			(821)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/18/2026	31,511	8,879,575	281.79	246,648		155,945		337,883			(62,287)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/21/2026	126,489	35,582,626	281.31	1,016,178		643,517		1,395,972			(255,912)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286		173,340		374,425			(68,635)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	07/31/2025	6,971	1,312,036	188.22	33,251		14,393		61,616			(13,015)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/01/2025	8,961	1,680,038	187.48	45,523		19,742		84,483			(17,793)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/07/2025	8,643	1,619,142	187.34	44,510		19,517		82,577			(17,250)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/08/2025	5,664	1,063,214	187.72	28,319		12,440		52,413			(10,960)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/15/2025	6,575	1,227,354	186.68	35,832		15,936		66,446			(13,731)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/21/2025	5,027	933,421	185.69	29,608		13,305		54,971			(11,252)				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2025	9,545	1,784,825	186.99	51,161		23,262		94,321			(19,256)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/24/2026	11,002	4,034,272	366.69	153,806		97,735		189,321			(38,699)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/25/2026	14,182	5,204,015	366.95	196,844		125,149		241,740			(49,482)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2026	20,749	7,626,545	367.57	282,803		180,083		345,728			(70,895)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/15/2025	6,641	2,435,210	366.68	73,386		32,639		100,530			(28,123)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/20/2025	2,606	955,349	366.62	28,951		12,988		39,653			(11,017)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/22/2025	4,961	1,815,215	365.9	56,803		25,569		78,224			(21,557)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	07/30/2025	4,823	912,311	189.14	21,320		9,211		39,225			(8,357)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/27/2025	2,538	936,316	368.98	25,756		11,691		34,403			(9,707)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/28/2025	2,662	974,936	366.18	30,245		13,752		41,515			(11,384)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/14/2026	15,928	5,837,387	366.49	223,149		141,045		275,361			(56,666)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/29/2023	08/17/2026	19,814	7,229,302	364.85	292,065		184,903		364,299			(73,961)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/29/2023	08/18/2026	14,354	5,220,844	363.72	218,899			138,656		274,941			(55,382)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/29/2023	08/21/2026	41,358	15,101,329	365.14	605,062			383,875		752,976			(152,658)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/21/2026	294,957	30,129,860	102.15	895,195			567,946		1,064,385			(225,859)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/24/2026	108,862	11,138,763	102.32	323,320			205,452		382,861			(81,350)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/25/2026	115,838	11,867,591	102.45	338,362			215,124		399,246			(85,056)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/18/2025	31,618	3,207,693	101.45	95,962			42,902		118,600			(36,621)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/21/2025	23,277	2,366,792	101.68	68,271			30,679		83,578			(25,945)				03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/22/2025	48,075	4,906,561	102.06	133,024			59,879		160,161			(50,483)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	07/17/2026	2,498	258,093	103.34	6,409			3,988		7,362			(1,671)				03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	08/28/2023	08/18/2026	106,765	10,864,452	101.76	340,475			215,666		408,881			(86,140)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/11/2025	14,174	5,300,751	373.98	113,675			47,378		139,620			(45,872)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/17/2025	16,549	6,206,089	375.01	127,428			53,762		153,690			(50,971)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/18/2025	12,087	4,556,436	376.97	85,092			35,972		98,869			(33,987)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	06/29/2026	11,942	4,394,050	367.94	158,952			97,959		192,658			(42,202)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	06/29/2026	13,274	5,006,880	377.19	130,618			80,497		144,007			(34,680)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	06/30/2026	17,667	6,563,739	371.53	209,881			129,423		246,256			(55,670)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	06/30/2026	11,940	4,490,171	376.07	122,143			75,320		136,440			(32,398)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/02/2026	23,262	8,596,683	369.56	294,496			181,819		351,950			(77,963)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/02/2026	35,875	13,465,364	375.34	376,330			232,343		424,052			(99,627)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/06/2026	16,946	6,210,569	366.49	236,737			146,508		289,878			(62,431)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/06/2026	16,458	6,211,319	377.41	161,451			99,916		177,472			(42,577)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/07/2026	19,071	7,007,423	367.44	258,793			160,252		314,544			(68,182)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/09/2026	15,367	5,716,786	372.01	180,566			111,944		210,670			(47,481)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/10/2026	40,606	14,853,291	365.79	580,261			359,951		714,041			(152,437)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/01/2025	14,386	5,348,369	371.77	126,311			51,544		160,808			(51,733)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/10/2026	43,581	16,216,468	372.1	510,769			316,843		595,439			(134,181)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/13/2026	15,420	5,721,195	371.02	187,355			116,425		220,714			(49,078)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/13/2026	14,159	5,361,970	378.69	133,522			82,972		144,462			(34,976)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	08/30/2023	07/14/2026	15,680	5,818,427	371.08	190,195			118,259		223,960			(49,774)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/15/2026	13,217	4,984,459	377.13	131,507			81,816		145,134			(34,383)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/17/2026	40,087	14,833,771	370.04	503,492			313,604		598,085			(131,387)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/17/2026	53,608	20,208,529	376.97	536,614			334,234		593,566			(140,031)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/03/2025	25,951	9,657,297	372.14	224,474			91,997		284,102			(91,663)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/09/2025	12,931	4,808,427	371.84	113,926			47,287		144,881			(46,109)				03
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			72,518		233,077			(70,212)				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			15,251		47,787			(12,740)				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			22,179		68,949			(18,360)				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			121,012		378,055			(99,871)				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			4,129		8,738			(1,659)				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			38,662		83,999			(15,308)				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			197,560		425,451			(78,112)				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			858,978		1,832,840			(338,161)				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			230,489		494,981			(90,349)				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			113,582		213,886			(47,369)				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			55,860		96,636			(23,296)				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			146,287		275,095			(60,916)				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			74,139		129,318			(30,872)				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			50,129		87,965			(20,843)				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			44,049		77,335			(18,287)				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			309,429		572,807			(128,265)				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			199,419		345,854			(82,664)				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			171,964		319,423			(70,961)				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			60,600		101,944			(25,006)				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			127,888		236,866			(52,694)				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			32,762		55,233			(13,499)				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			38,818		69,703			(15,970)				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			59,392		101,215			(24,398)				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			22,271		67,720			(20,827)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			157,817		293,768			(64,733)				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			123,050		212,425			(50,472)				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			20,134		52,786			(18,765)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/24/2025	8,459	3,169,633	374.72	65,386			28,213		80,593			(26,116)				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			20,781		58,494			(19,172)				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			25,363		65,306			(23,399)				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			18,872		50,937			(17,179)				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			16,900		43,336			(15,333)				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			17,987		47,143			(16,266)				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			14,409		38,577			(12,987)				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			149,867		535,576			(63,763)				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			119,095		419,193			(50,436)				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			105,576		382,431			(44,436)				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			106,304		382,324			(44,537)				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			122,042		443,709			(50,820)				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			144,889		512,251			(60,060)				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			136,087		507,134			(56,072)				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			92,476		342,860			(37,932)				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			77,162		474,020			(75,779)				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			83,730		546,451			(81,067)				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			63,860		424,315			(60,545)				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			69,547		446,725			(64,378)				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			66,312		417,316			(60,164)				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			37,466		253,628			(33,769)				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			93,315		377,329			(36,526)				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			191,582		761,511			(74,671)				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			12,118		78,114			(10,123)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/28/2025	3,886	1,460,023	375.67	37,231		17,212		111,521			(14,248)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/29/2025	5,850	2,200,664	376.16	54,938		25,439		165,387			(20,995)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	09/05/2025	6,311	2,391,827	378.97	52,820		24,732		163,375			(19,990)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/14/2026	889	336,977	378.89	9,188		5,873		24,288			(2,359)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/24/2026	11,261	4,214,174	374.22	137,016		88,037		347,703			(34,858)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/25/2026	13,996	5,237,098	374.18	170,587		109,663		432,618			(43,359)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/28/2026	43,235	16,280,647	376.56	487,092		313,613		1,257,858			(123,463)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/07/2023	08/31/2026	11,737	4,435,447	377.91	126,440		81,533		329,781			(31,960)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	08/29/2025	10,619	2,988,302	281.4	61,062		28,274		102,674			(23,335)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	09/05/2025	11,401	3,185,651	279.41	75,169		35,197		127,740			(28,448)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	09/05/2025	4,630	1,328,486	286.92	18,044		8,449		28,232			(6,829)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	07/14/2026	480	136,347	284.14	2,832		1,779		4,399			(749)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	08/31/2026	6,437	1,821,910	283.02	41,498		26,759		64,395			(10,489)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	09/01/2026	48,270	13,610,621	281.97	329,892		212,834		514,242			(83,309)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	09/04/2026	104,363	29,170,483	279.51	814,872		526,521		1,279,660			(205,216)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/08/2023	09/04/2026	7,627	2,145,775	281.35	53,981		34,879		84,295			(13,595)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	08/28/2025	22,476	2,300,694	102.36	60,057		27,764		70,597			(22,983)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	08/29/2025	36,247	3,745,021	103.32	83,005		38,435		92,649			(31,720)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	09/05/2025	27,641	2,863,013	103.58	60,837		28,486		66,936			(23,024)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	08/17/2026	4,341	445,352	102.59	12,511		8,009		14,607			(3,204)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	08/25/2026	9,430	963,777	102.2	28,668		18,430		33,799			(7,287)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	08/28/2026	456,503	47,079,153	103.13	1,228,906		791,229		1,411,312			(311,490)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	09/01/2026	79,045	8,204,883	103.8	194,530		125,503		218,833			(49,126)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWIP21HZNB6K528	09/07/2023	09/04/2026	163,492	16,967,249	103.78	403,826		260,928		454,514			(101,699)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/11/2023	08/03/2026	4,353	1,647,860	378.6	39,216		24,942		45,179			(10,185)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/11/2023	08/04/2026	27,838	10,319,105	370.69	326,813		207,972		407,273			(84,798)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/11/2023	08/04/2026	6,093	2,308,740	378.91	54,351		34,587		62,384			(14,102)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/11/2023	08/05/2026	3,939	1,456,629	369.82	47,580		30,295		59,700			(12,334)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/05/2026	4,267	1,621,002	379.93	36,778			23,417		41,677			(9,534)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2026	3,373	1,243,452	368.64	42,332			26,968		53,576			(10,963)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2026	7,072	2,686,117	379.82	61,173			38,971		69,474			(15,843)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2026	68,177	25,322,164	371.42	782,668			498,868		969,151			(202,503)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2026	4,378	1,657,606	378.62	39,534			25,198		45,505			(10,229)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/10/2026	23,282	8,565,337	367.9	299,635			191,293		381,108			(77,307)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/10/2026	6,884	2,615,032	379.85	59,688			38,106		67,721			(15,400)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/29/2025	4,592	1,690,396	368.1	45,876			21,272		65,173			(17,556)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/02/2025	3,936	1,465,909	372.46	32,785			15,300		44,405			(12,476)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/05/2025	4,005	1,473,040	367.77	40,774			19,118		57,991			(15,452)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/01/2025	10,419	3,882,919	372.69	83,662			36,967		113,104			(33,319)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/08/2025	5,447	2,015,054	369.92	50,823			23,941		70,805			(19,181)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/10/2025	991	374,158	377.51	6,631			3,133		8,349			(2,496)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.07/14/2026	321	118,044	367.99	4,071			2,560		5,189			(1,078)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/04/2025	6,243	2,345,394	375.7	43,824			19,470		56,581			(17,377)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	4,081	1,492,969	365.8	56,405			36,350		72,656			(14,310)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/05/2025	4,521	1,684,857	372.7	36,391			16,197		49,217			(14,409)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/06/2025	3,981	1,500,344	376.86	26,515			11,823		33,576			(10,483)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	11,544	4,235,050	366.86	154,459			99,541		197,573			(39,187)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/07/2025	8,344	3,111,636	372.91	66,670			29,781		89,868			(26,322)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/28/2026	21,123	7,836,177	370.98	248,405			160,083		308,110			(63,021)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/08/2025	15,502	5,774,568	372.51	126,184			56,465		171,032			(49,748)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/31/2026	4,065	1,494,527	367.66	53,129			34,291		67,572			(13,442)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/08/2025	4,671	1,768,853	378.66	28,635			12,814		35,053			(11,289)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/31/2026	4,331	1,608,446	371.39	50,368			32,509		62,218			(12,743)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.07/31/2026	12,757	4,756,422	372.86	139,302			88,454		170,314			(36,282)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/01/2026	5,306	1,963,403	370.04	64,414			41,596		80,471			(16,282)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.08/03/2026	26,262	9,728,218	370.43	310,942			197,765		388,143			(80,756)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.09/11/2023	.09/01/2026	6,588	2,447,909	371.59	76,153			49,177		93,913			(19,249)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZA1C2 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			98,919		196,313			(38,555)				03
SEP 26 JPMorgan MOZA1C2 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			182,590		351,851			(71,166)				03
SEP 26 JPMorgan MOZA1C2 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			41,079		81,008			(15,920)				03
SEP 26 JPMorgan MOZA1C2 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			62,295		120,149			(24,143)				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			46,799		369,313			(39,455)				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			61,827		481,303			(51,648)				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			13,264		105,032			(10,980)				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			23,679		196,179			(19,542)				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			33,562		266,916			(26,655)				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			91,776		259,684			(40,624)				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			86,923		244,727			(38,476)				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			53,179		146,674			(23,426)				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			67,033		188,498			(29,482)				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			105,102		295,926			(46,077)				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			71,786		200,049			(31,471)				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			123,964		347,487			(53,914)				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			175,723		491,853			(76,063)				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			69,651		193,176			(30,149)				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			81,698		227,135			(35,197)				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			82,066		227,510			(35,300)				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			29,835		141,929			(32,962)				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			23,748		108,226			(25,821)				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			23,469		105,738			(24,925)				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			24,237		107,007			(24,966)				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			23,944		106,206			(24,120)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/02/2026	11,376	3,642,743	320.22	120,364			74,267		211,781			(33,414)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/05/2026	17,583	5,617,222	319.46	192,029			118,709		337,555			(53,147)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/05/2026	14,794	4,883,358	330.09	103,145			63,762		178,677			(28,547)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/15/2023	06/09/2026	16,349	5,302,468	324.33	146,778			90,961		257,561			(40,460)				03

STATEMENT AS OF SEPTEMBER 30, 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	09/15/2023	09/08/2025	8,024	2,244,182	279.69	55,520		26,372		88,255			(21,128)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/11/2025	9,601	2,699,426	281.16	60,514		28,876		95,056			(22,933)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/12/2025	15,539	4,372,143	281.36	96,720		46,223		151,639			(36,604)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/08/2026	38,228	10,684,617	279.5	315,114		205,332		469,516			(79,577)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/11/2026	115,267	32,322,112	280.41	907,274		592,063		1,346,663			(228,486)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/14/2026	33,959	9,565,557	281.68	250,326		163,595		369,351			(62,868)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/18/2023	09/15/2025	11,922	3,783,413	317.34	124,706		59,948		228,624			(47,065)				03
SEP 25 JPMorgan MOZAI/C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11	224,153		107,903		332,022			(84,714)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPFUBMPROBK5P83	09/19/2023	09/15/2025	152	743,065	4,895.35	56,647		27,268		168,450			(21,408)				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		551,935		1,074,214			(213,000)				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		165,548		318,743			(63,619)				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		178,727		345,939			(68,587)				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		76,970		354,095			(29,537)				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		423,825		824,692			(161,964)				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		219,321		993,413			(83,813)				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		17,467		132,710			(13,873)				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		18,255		135,094			(14,456)				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		7,801		65,735			(6,107)				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		39,044		283,696			(30,392)				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		11,925		87,686			(9,256)				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		71,492		327,536			(27,865)				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		67,630		311,198			(26,210)				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		263,692		1,206,626			(101,763)				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		74,350		341,730			(28,572)				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		10,887		29,069			(8,722)				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		12,469		32,882			(9,903)				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		40,481		107,868			(32,057)				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		46,779		124,283			(36,413)				03

STATEMENT AS OF SEPTEMBER 30, 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)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/19/2025	21,037	2,180,321	103.64	39,929			19,441		50,750			(15,090)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	08/28/2026	10,703	1,095,884	102.39	28,320			18,456		37,256			(7,266)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/04/2026	91,881	9,495,927	103.35	213,348			139,520		274,486			(54,379)				03
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			165,052		323,088			(63,966)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/08/2025	287	1,322,978	4,617.24	129,936			62,325		385,799			(49,933)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/12/2025	337	1,529,066	4,541.06	167,491			80,826		476,866			(64,006)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/18/2025	294	1,348,486	4,579.99	141,103			68,697		407,624			(53,475)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/19/2025	139	653,963	4,710.19	56,899			27,742		176,433			(21,534)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	08/25/2026	325	1,484,087	4,562.07	212,961			138,705		510,018			(54,841)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	08/28/2026	265	1,163,902	4,395.9	198,678			129,597		451,886			(51,019)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	08/28/2026	473	2,224,819	4,702.74	274,312			178,933		688,202			(70,442)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	08/31/2026	284	1,372,635	4,831.69	146,417			95,650		384,664			(37,494)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/04/2026	557	2,576,382	4,625.96	347,180			227,251		846,257			(88,573)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/08/2026	338	1,561,407	4,626.39	211,025			138,400		513,497			(53,637)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/11/2026	290	1,273,777	4,399.16	218,384			143,435		495,074			(55,354)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/11/2026	442	2,105,881	4,763.36	245,056			160,953		624,710			(62,114)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/14/2026	285	1,320,068	4,630.03	178,345			117,306		433,730			(45,080)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/18/2026	557	2,558,273	4,595.59	359,504			236,916		863,214			(90,537)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	09/21/2026	514	2,393,585	4,659.5	314,847			207,782		770,970			(79,072)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	09/22/2023	08/28/2025	289	1,355,422	4,696.38	116,910			55,124		366,624			(45,632)				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			224,007		563,484			(85,604)				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			160,892		406,892			(61,229)				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			13,316		49,807			(10,454)				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			81,093		204,487			(30,861)				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			48,491		181,550			(37,746)				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			16,402		61,400			(12,731)				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			16,156		60,175			(12,540)				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			24,020		88,844			(18,644)				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			10,423		37,511			(8,090)				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)
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2026	20,496	5,736,510	279.88	148,024		97,410		246,908			(37,381)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2026	22,796	6,437,864	282.41	143,237		94,259		237,642			(36,172)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/18/2026	64,480	18,039,438	279.77	468,967		309,053		781,881			(118,104)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/14/2026	38,184	14,219,718	372.4	371,530		240,859		522,771			(96,767)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/14/2026	7,918	2,966,222	374.62	71,341		46,249		98,704			(18,581)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/17/2026	6,191	2,240,064	361.82	85,128		55,272		126,741			(22,109)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/17/2026	14,664	5,418,745	369.52	157,494		102,259		225,857			(40,904)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/17/2026	8,767	3,305,600	377.04	72,768		47,248		98,469			(18,899)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/12/2025	7,934	2,947,328	371.47	56,650		26,051		93,185			(22,660)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/18/2026	7,875	2,849,518	361.85	108,201		70,289		161,073			(28,075)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/13/2025	7,992	2,997,783	375.09	48,033		22,126		75,946			(19,185)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/14/2025	6,032	2,262,985	375.19	36,129		16,671		57,011			(14,410)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/18/2026	11,874	4,388,453	369.6	127,284		82,686		182,359			(33,026)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/15/2025	7,727	2,842,439	367.84	65,219		30,145		110,368			(25,974)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/19/2026	10,112	3,761,286	371.96	100,211		65,132		141,286			(25,977)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/21/2026	19,215	6,958,382	362.14	261,895		170,393		389,243			(67,761)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/15/2025	6,016	2,258,756	375.44	35,616		16,462		56,053			(14,184)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/21/2026	38,714	14,310,508	369.65	414,623		269,760		593,918			(107,277)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/19/2025	7,643	2,811,211	367.82	64,735		30,123		109,505			(25,632)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/21/2026	5,571	2,085,493	374.33	50,921		33,130		70,548			(13,175)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/21/2025	7,429	2,725,368	366.88	65,668		30,658		111,634			(25,927)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/11/2025	2,995	1,102,228	368.04	25,576		12,341		42,905			(9,801)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/22/2025	7,903	2,928,320	370.55	59,349		27,753		98,289			(23,398)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/12/2025	2,696	988,460	366.66	24,451		11,816		41,333			(9,357)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	08/11/2026	6,539	2,391,331	365.7	79,384		51,384		116,356			(20,735)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/12/2025	2,513	941,674	374.7	15,883		7,675		25,141			(6,078)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/15/2025	4,056	1,494,005	368.32	34,357		16,677		57,428			(13,093)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/18/2025	13,303	4,886,202	367.29	118,001		57,530		198,373			(44,782)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/25/2023	09/19/2025	3,729	1,360,226	364.75	36,845		17,989		62,671			(13,963)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/19/2025	4,004	1,473,446	368.01	34,473			16,831		57,665			(13,064)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/24/2025	2,366	869,083	367.32	21,057			10,355		35,328			(7,925)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/11/2026	18,609	6,803,425	365.59	229,640			150,967		334,996			(58,261)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/11/2026	19,684	7,275,348	369.61	213,373			140,273		304,572			(54,134)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/14/2026	6,535	2,395,837	366.61	78,160			51,457		113,426			(19,775)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/14/2026	4,103	1,521,345	370.83	42,789			28,171		60,581			(10,826)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/15/2026	5,446	1,994,126	366.15	66,117			43,549		96,165			(16,712)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/15/2026	4,716	1,746,145	370.27	50,130			33,019		71,218			(12,671)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/18/2026	22,263	8,138,159	365.55	275,836			181,945		402,025			(69,530)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/18/2026	18,453	6,817,841	369.47	201,507			132,917		287,737			(50,794)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/21/2026	8,607	3,122,101	362.73	116,542			76,982		171,865			(29,296)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/21/2026	4,871	1,786,901	366.85	58,013			38,320		83,950			(14,583)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/22/2026	3,599	1,313,674	365.03	45,417			30,014		66,290			(11,406)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/11/2026	8,153	3,045,002	373.46	76,398			49,451		106,664			(19,955)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	09/22/2026	5,822	2,135,313	366.76	69,574			45,979		100,704			(17,473)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/12/2026	6,514	2,409,687	369.93	68,852			44,590		98,540			(17,967)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/13/2026	8,587	3,237,059	376.98	71,185			46,124		96,475			(18,558)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2023	08/14/2026	20,559	7,499,864	364.79	257,198			166,739		378,494			(66,989)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/05/2025	7,039	1,323,881	188.07	24,497			11,796		63,734			(9,534)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/12/2025	7,048	1,319,798	187.25	26,502			12,897		68,437			(10,213)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/18/2025	5,084	947,209	186.31	20,845			10,233		53,245			(7,966)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/19/2025	11,675	2,180,157	186.73	46,235			22,731		118,357			(17,644)				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/28/2023	09/26/2025	11,280	2,105,230	186.64	45,231			22,460		115,313			(17,094)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/19/2025	36,515	3,757,067	102.89	72,666			35,726		103,744			(27,730)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/22/2025	24,416	2,509,513	102.78	49,614			24,497		71,105			(18,855)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/25/2025	12,303	1,259,572	102.38	26,796			13,287		38,925			(10,141)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/26/2025	5,451	557,596	102.29	12,058			5,987		17,566			(4,557)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/11/2026	26,882	2,790,574	103.81	54,731			36,148		74,536			(13,950)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/27/2023	09/18/2026	319,827	32,871,818	102.78	756,391			501,231		1,051,766			(191,544)				03

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SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/27/2023	09/25/2026	160,334	16,419,762	102.41	399,872			265,847		559,558			(100,611)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/26/2025	7,907	2,863,326	362.12	74,011			36,852		149,409			(28,048)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/30/2025	2,982	1,095,756	367.41	22,219			11,125		44,455			(8,374)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/15/2026	301	111,003	368.72	2,932			1,944		4,828			(746)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/25/2026	12,450	4,503,618	361.73	153,262			102,081		257,384			(38,633)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/25/2026	21,128	7,720,776	365.43	230,717			153,670		383,830			(58,157)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2023	09/28/2026	9,799	3,529,205	360.17	126,893			84,634		213,530			(31,898)				03
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			52,041		130,064			(19,614)				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			46,448		117,129			(17,482)				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			71,967		179,789			(27,086)				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			11,540		88,389			(10,682)				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			9,840		72,430			(8,669)				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			11,455		77,457			(9,178)				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			17,617		103,343			(13,298)				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			19,954		68,173			(15,061)				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			121,477		290,080			(45,973)				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			145,337		346,477			(54,776)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/02/2023	09/29/2026	95,988	9,792,668	102.02	222,980			148,926		355,861			(56,052)				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			72,309		251,224			(27,480)				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			125,870		424,336			(47,636)				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			13,712		74,372			(10,554)				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			161,396		551,759			(61,081)				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			8,655		47,744			(6,643)				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			93,493		320,747			(35,383)				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			10,267		55,116			(7,836)				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			40,135		138,920			(15,189)				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			19,725		103,603			(15,013)				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			96,102		323,137			(36,220)				03

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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			27,744		148,752			(21,116)				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			65,727		224,730			(24,772)				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			10,294		55,950			(7,770)				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			98,587		329,934			(37,106)				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			11,404		60,088			(8,537)				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			95,261		324,240			(35,854)				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			6,762		23,788			(2,584)				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			169,325		556,670			(63,468)				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			43,884		150,343			(16,677)				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			132,962		445,320			(49,838)				03
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/03/2024	7,382	2,208,406	299.18	38,384			211		81,711			(28,973)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/01/2024	6,127	2,207,291	360.23	39,338					121,948			(29,858)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/01/2024	6,342	2,284,686	360.26	40,651					126,024			(30,854)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/01/2024	13,237	4,769,704	360.32	84,587					262,260			(64,202)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/02/2024	5,141	1,845,165	358.92	35,832			99		109,031			(27,121)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/02/2024	5,815	2,087,406	358.95	40,475			112		123,160			(30,635)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/02/2024	10,928	3,922,973	359	75,837			209		230,884			(57,401)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/03/2024	3,289	1,175,082	357.31	25,290			139		75,010			(19,089)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/03/2024	11,789	4,212,917	357.35	90,424			498		268,427			(68,254)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/04/2023	10/03/2024	7,631	2,727,296	357.41	58,299			321		173,284			(44,005)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/25/2026	10,313	3,776,848	366.21	109,452			73,036		385,058			(27,641)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/25/2026	17,754	6,561,790	369.6	166,885			111,359		613,907			(42,144)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/28/2026	3,726	1,359,108	364.73	41,696			27,861		143,724			(10,501)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/28/2026	9,808	3,621,180	369.2	93,683			62,599		342,405			(23,593)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/29/2026	3,517	1,283,650	365	39,001			26,072		134,856			(9,813)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/29/2026	7,322	2,703,614	369.27	69,789			46,654		255,193			(17,559)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	09/19/2025	3,039	1,124,786	370.15	21,930			10,842		102,233			(8,416)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/03/2023	10/02/2026	4,502	1,638,470	363.95	51,829			34,695		176,542			(13,005)				03

STATEMENT AS OF SEPTEMBER 30, 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	02RNE81BXP4ROTD8PU41	10/03/2023	09/22/2025	5,206	1,947,508	374.12	31,187		15,485		156,771			(11,918)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/24/2025	2,740	1,042,191	380.37	12,005		5,977		67,962			(4,575)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	10/02/2026	6,741	2,481,808	368.17	66,944		44,813		240,924			(16,797)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/26/2025	5,582	2,044,243	366.21	48,421		24,177		207,867			(18,401)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/29/2025	2,687	996,297	370.78	18,998		9,525		88,911			(7,190)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	10/02/2025	1,889	697,414	369.17	14,420		7,259		65,243			(5,435)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	6,279	2,311,181	368.06	62,198		41,369		224,890			(15,809)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	18,043	6,711,758	371.98	154,787		102,952		589,598			(39,343)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/03/2023	09/18/2026	7,091	2,664,604	375.77	52,662		35,026		210,982			(13,385)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/25/2025	9,574	3,183,544	332.51	19,633		8,916		73,973			(8,225)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	05/22/2026	1,332	433,431	325.46	6,502		4,072		19,791			(1,866)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	7,665	2,475,482	322.96	43,981		28,217		129,166			(12,099)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/02/2026	22,624	7,462,878	329.86	91,972		59,006		281,066			(25,302)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/06/2026	11,503	3,741,700	325.29	59,132		38,022		176,069			(16,202)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/07/2026	8,700	2,817,198	323.82	48,092		30,940		141,799			(13,164)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/09/2026	14,535	4,831,054	332.38	52,186		33,611		160,634			(14,256)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	12,691	4,084,253	321.82	77,386		49,869		224,716			(21,119)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	21,818	7,170,328	328.65	95,166		61,327		288,158			(25,972)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/10/2026	6,306	2,087,176	330.98	24,396		15,722		74,658			(6,658)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/13/2026	9,552	3,129,557	327.62	44,034		28,423		132,445			(11,981)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/14/2026	14,403	4,730,685	328.46	63,700		41,139		192,354			(17,315)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	14,873	4,800,765	322.78	87,170		56,389		254,035			(23,625)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	29,627	9,763,423	329.55	124,346		80,437		376,913			(33,700)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/17/2026	9,465	3,147,270	332.53	34,032		22,015		104,423			(9,223)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/20/2026	9,628	3,150,433	327.23	45,559		29,519		136,334			(12,311)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/21/2026	13,170	4,333,651	329.05	56,933		36,908		171,899			(15,369)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/22/2026	10,162	3,440,409	338.56	26,525		17,204		82,363			(7,153)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/05/2023	07/24/2026	17,647	5,748,301	325.74	90,208		58,573		267,161			(24,280)				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)
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		45,285		213,562			(18,772)				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		24,257		112,676			(10,010)				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		18,397		87,557			(7,591)				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		7,835		68,867			(7,806)				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		9,973		85,311			(9,690)				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		10,415		88,098			(9,841)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/03/2026	9,159	3,419,709	373.38	69,790		46,263		121,393			(18,057)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/03/2025	12,515	4,686,793	374.48	58,197		28,260		125,837			(22,977)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/04/2026	13,400	5,040,178	376.14	92,324		61,230		158,021			(23,865)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/04/2025	1,179	443,960	376.4	4,966		2,415		10,573			(1,958)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/21/2026	7,589	2,800,702	369.03	67,090		44,192		119,297			(17,574)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	10,632	3,866,983	363.71	113,231		74,696		203,982			(29,576)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	12,141	4,508,516	371.35	98,948		65,274		174,239			(25,845)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/24/2026	7,214	2,716,208	376.52	48,622		32,075		83,222			(12,700)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/25/2026	9,315	3,387,429	363.65	99,392		65,599		179,135			(25,937)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/25/2026	24,501	9,099,979	371.42	199,434		131,627		350,756			(52,043)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/26/2026	12,507	4,672,371	373.59	94,175		62,186		163,794			(24,552)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/27/2026	9,123	3,388,259	371.38	74,447		49,183		130,903			(19,390)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	26,126	9,546,018	365.39	263,346		174,063		472,128			(68,525)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	35,716	13,316,722	372.85	276,442		182,720		482,735			(71,933)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2026	14,823	5,578,287	376.33	100,944		66,721		172,761			(26,266)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/22/2025	7,038	2,618,788	372.1	36,386		17,339		80,352			(14,618)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/31/2026	16,341	6,080,631	372.1	130,241		86,211		228,096			(33,794)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/26/2025	7,704	2,839,023	368.52	47,841		22,944		106,890			(19,108)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/31/2026	10,556	4,010,578	379.94	62,807		41,574		104,792			(16,297)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/27/2025	8,097	3,015,608	372.42	41,458		19,914		91,152			(16,535)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/01/2026	17,055	6,358,481	372.83	132,515		87,758		231,119			(34,351)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/28/2025	6,608	2,454,512	371.45	35,551		17,104		78,553			(14,158)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	09/01/2026	6,991	2,656,069	379.91	41,668		27,595		69,545			(10,801)				03

STATEMENT AS OF SEPTEMBER 30, 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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	08/29/2025	14,782	5,517,732	373.28	72,578			34,972		158,650			(28,863)				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			24,532		228,985			(22,111)				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			32,212		290,791			(28,471)				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			25,895		230,137			(22,596)				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			50,667		434,174			(43,656)				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			41,187		317,105			(34,939)				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			38,096		280,460			(31,824)				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			37,908		311,279			(31,475)				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			27,857		228,772			(23,060)				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			33,078		254,851			(27,299)				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			23,327		206,367			(18,910)				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			101,493		433,208			(41,444)				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			57,400		285,373			(23,404)				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			83,570		352,466			(33,923)				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			68,102		321,180			(27,522)				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			62,136		290,741			(25,037)				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			70,170		301,034			(28,191)				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			59,701		278,741			(23,846)				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			72,053		303,930			(28,654)				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			60,710		273,941			(24,038)				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			106,657		465,497			(41,988)				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			82,381		385,569			(32,154)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	10/03/2024	4,918	1,106,246	224.93	18,837			105		120,687			(14,377)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	09/23/2025	5,642	1,279,602	226.78	24,996			12,498		124,091			(9,592)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	09/25/2025	5,580	1,271,674	227.91	22,598			11,331		116,805			(8,648)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	09/26/2025	9,652	2,181,161	225.98	45,557			22,874		219,441			(17,410)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	10/03/2025	11,393	2,569,484	225.53	55,826			28,299		263,757			(21,128)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	09/15/2025	7,240	1,665,202	230	24,544			12,133		137,661			(9,525)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMIPRO8K5P83	10/04/2023	09/18/2025	12,637	2,898,567	229.37	45,241			22,461		247,536			(17,484)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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			30,193		316,554			(23,436)				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			37,687		93,976			(14,069)				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			36		11,286			(3,254)				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			16,820		66,453			(12,558)				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			14,028		55,643			(10,473)				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	358.71	43,241			29,079		73,049			(10,900)				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			32,987		82,810			(12,364)				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			39,616		99,312			(14,849)				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			76,615		191,775			(28,718)				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			80,666		201,494			(30,236)				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			58,108		144,605			(21,781)				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			26,840		67,292			(10,019)				03
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			80		31,553			(7,319)				03
OCT 26 NYSE Zebra2	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			54,791		172,139			(20,453)				03
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			40,344		192,176			(30,121)				03
OCT 26 NYSE Zebra2	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			92,270		294,816			(34,444)				03
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			11,234		54,467			(8,387)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	1,539	432,571	281.08	5,973			3,032		15,466			(2,264)				03
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			6,488		22,011			(2,554)				03
OCT 26 NYSE Zebra2	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			69,603		218,783			(26,089)				03
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			70,370		222,269			(26,377)				03
OCT 26 NYSE Zebra2	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			134,161		429,141			(50,287)				03
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			111,391		357,831			(41,753)				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			462		62,446			(21,079)				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			579		78,333			(26,432)				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			806		109,077			(36,806)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/08/2024	4,957	1,775,964	358.3	48,129			931		108,108			(36,429)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/08/2024	3,247	1,163,424	358.26	31,597			611		70,959			(23,916)				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/08/2024	8,959	3,210,264	358.32	86,904			1,680		195,228			(65,778)				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)
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024	10,411	3,730,573	358.32	100,990		1,953		226,870			(76,440)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	4,267	1,532,633	359.15	39,601		873		89,441			(29,892)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	5,121	1,839,267	359.18	47,418		1,045		107,173			(35,792)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	2,718	976,406	359.18	25,173		555		56,894			(19,001)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	6,176	2,218,440	359.19	57,192		1,260		129,202			(43,170)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024	6,256	2,247,172	359.19	57,933		1,277		130,875			(43,729)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	3,719	1,327,593	357.02	38,487		323		85,881			(29,456)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	13,208	4,724,273	357.68	131,949		1,106		296,336			(100,989)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	3,360	1,199,195	356.9	35,012		293		78,003			(26,797)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	6,820	2,430,870	356.42	72,840		610		161,603			(55,749)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024	16,929	6,037,897	356.66	178,601		1,497		397,067			(136,695)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024	2,753	986,274	358.3	26,701		444		60,045			(20,266)				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			157,567		703,452			(59,061)				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			46,705		204,350			(17,435)				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			52,782		236,134			(19,703)				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			47,509		204,948			(17,711)				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			55,569		251,234			(20,715)				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			39		21,192			(3,578)				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			17,019		112,154			(12,707)				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			9,042		68,521			(6,678)				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			42,615		181,475			(15,973)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/04/2024	5,709	576,816	101.03	10,882		91		23,065			(8,329)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/03/2025	21,309	2,146,287	100.72	54,616		27,762		91,933			(20,727)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/03/2025	9,535	970,611	101.79	20,473		10,406		33,930			(7,769)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/06/2025	5,636	568,156	100.81	14,253		7,274		23,954			(5,387)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/02/2026	59,291	5,978,283	100.83	167,318		112,624		261,386			(42,215)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/02/2026	169,376	17,208,606	101.6	430,554		289,811		668,616			(108,630)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	10/09/2023	10/02/2026	44,932	4,600,991	102.4	102,174		68,775		157,269			(25,779)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			64,713		150,187			(24,157)				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			101,368		233,826			(37,840)				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			46,551		107,887			(17,354)				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			107,951		248,533			(40,243)				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			99,074		228,000			(36,934)				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			90,046		205,368			(33,568)				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			26,597		61,021			(9,875)				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			34,795		79,431			(12,918)				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			34,624		78,609			(12,855)				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			22,777		51,361			(8,457)				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			44,102		99,401			(16,374)				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			174		16,490			(5,300)				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			34,697		121,812			(25,420)				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			14,587		51,067			(10,687)				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			61,352		192,329			(22,778)				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			15,778		74,778			(11,653)				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			122,894		388,486			(45,627)				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			14,159		66,786			(10,373)				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			3,442		16,522			(2,522)				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			105,417		325,933			(39,298)				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			122,541		384,866			(45,682)				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			77,419		238,842			(28,744)				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			86,343		268,910			(32,057)				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			584		84,763			(20,000)				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			534		65,947			(14,639)				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			39,806		146,769			(16,327)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/16/2023	08/03/2026	7,791	2,540,013	326	49,206			32,370		117,223			(13,218)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/16/2023	08/04/2026	6,091	1,986,572	326.16	38,212			25,150		91,053			(10,255)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/16/2023	08/05/2026	8,573	2,846,586	332.03	40,679			26,788		98,210			(10,906)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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		50,391		178,438			(20,455)				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		60,361		219,514			(24,502)				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		30,438		108,607			(12,301)				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		15,795		57,793			(6,383)				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		24,893		89,329			(10,045)				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		18,955		69,162			(7,627)				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		98,368		343,545			(39,520)				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		57,706		207,549			(23,184)				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		19,402		70,618			(7,795)				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		68,103		241,420			(27,241)				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		32,271		114,593			(12,889)				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		38,913		140,304			(15,497)				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		11,773		71,245			(10,681)				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		9,505		56,752			(8,483)				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		11,387		67,549			(10,033)				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		12,015		70,159			(10,353)				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		13,022		74,881			(11,047)				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		32,867		120,263			(13,542)				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		31,219		115,305			(12,844)				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		50,031		180,149			(20,522)				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		49,075		180,209			(20,129)				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		35,794		78,092			(13,852)				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		34,446		78,364			(13,312)				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		156,675		368,844			(60,463)				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		246,461		558,194			(95,113)				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		28,296		106,005			(22,870)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/11/2026	4,442	1,675,285	377.11	34,073		22,844		50,403			(8,816)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/14/2026	6,801	2,492,872	366.54	75,356		50,592		118,348			(19,442)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/16/2023	09/08/2025	7,140	2,662,799	372.93	43,270		21,416		78,819			(17,158)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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			55,400		124,223			(21,290)				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			13,104		45,976			(10,498)				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			51,347		110,023			(19,732)				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			17,800		66,494			(14,220)				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			22,721		83,747			(18,045)				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			54,110		126,706			(20,765)				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			31,427		115,806			(24,888)				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			76,064		170,148			(29,190)				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			23,309		81,847			(18,458)				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			24,311		89,311			(19,087)				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			189,586		447,351			(73,893)				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			16,322		35,421			(8,584)				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			22,743		49,040			(11,870)				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			18,566		40,912			(9,635)				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			24,551		53,437			(12,574)				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			7,175		35,939			(13,106)				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			25,773		54,639			(13,200)				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			1,417		6,102			(2,181)				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			36,899		80,685			(18,758)				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			17,422		38,282			(9,415)				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			22,931		48,974			(11,592)				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			29,291		62,320			(14,699)				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			43,112		91,055			(23,299)				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			30,539		65,401			(16,407)				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			18,003		40,527			(9,653)				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			92,571		209,895			(49,347)				03
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			20,642		44,254			(11,004)				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			34,005		73,859			(17,987)				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			232,280		526,713			(90,533)				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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	09/08/2026	8,817	3,223,768	365.65	100,332			67,173		158,273			(26,033)				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			66,468		150,758			(25,760)				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			57,277		125,328			(22,198)				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			40,107		94,439			(15,522)				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			496		36,401			(13,595)				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			32,472		104,017			(23,790)				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			7,315		23,185			(5,359)				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			52,066		119,229			(19,331)				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			153,926		351,367			(57,149)				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			57,919		131,785			(21,504)				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			170,967		387,113			(63,476)				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			295		55,488			(8,079)				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			27,070		188,684			(19,832)				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			5,202		38,305			(3,811)				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			37,789		165,968			(14,030)				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			53,153		238,533			(19,734)				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			32,908		150,168			(12,218)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/13/2023	10/09/2026	18,904	6,997,101	370.14	201,960			137,117		645,930			(50,908)				03
OCT 24	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			13,423		506,238			(262,702)				03
OCT 24 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			45,828		3,528,052			(896,929)				03
OCT 25 NYSE Zebra Edge Call	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			143,951		643,142			(104,070)				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			182,148		7,849,618			(3,564,902)				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			169,029		7,962,547			(3,308,143)				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			6,410		305,389			(125,448)				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			21,435		1,069,846			(419,507)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	21,700,111	21,700,111	4,327.78	1,167,466			45,151		2,278,481			(883,662)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	5,291,389	5,291,389	4,327.78	297,376			11,501		608,502			(225,086)				03
OCT 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	10/17/2023	10/15/2024	2,221,043	2,221,043	4,327.78	137,038			5,300		327,599			(103,725)				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 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	10/17/2023	10/15/2024	8,973,404	8,973,404	4,327.78	571,606		22,106		1,525,458			(432,652)				03
OCT 24 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYL002	10/17/2023	10/15/2024	9,673,052	9,673,052	4,327.78	452,699		17,508		798,016			(342,651)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	10,057	43,525,955	4,327.78	1,623,255		62,952		14,513,153			(1,232,055)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	14,265	61,735,738	4,327.78	2,797,792		108,502		20,584,965			(2,123,532)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	449	1,941,182	4,327.78	96,781		3,753		647,262			(73,457)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,569	6,789,335	4,327.78	358,262		13,894		2,263,814			(271,922)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,077	4,659,418	4,327.78	254,666		9,876		1,553,621			(193,292)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,505	6,513,655	4,327.78	370,957		14,386		2,171,892			(281,557)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	180	780,255	4,327.78	52,365		2,031		260,166			(39,745)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	933	4,038,208	4,327.78	274,692		10,653		1,346,487			(208,492)				03
OCT 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	1,797	8,555,440	4,760.56	318,347		12,346		1,817,672			(241,626)				03
OCT 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	580	2,510,026	4,327.78	110,492		4,285		836,935			(83,864)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2025	147	697,898	4,760.56	59,209		30,909		182,156			(22,346)				03
OCT 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024	2,918	14,520,700	4,976.95	282,306		10,948		2,321,730			(214,271)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/17/2023	10/15/2024	157,525	56,688,687	359.87	1,305,886		50,504		3,185,782			(988,433)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/17/2023	10/15/2025	37,700	13,567,067	359.87	418,846		218,353		784,076			(157,859)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/12/2026	8,602	3,138,897	364.89	95,744		65,208		159,968			(24,112)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2026	3,263	1,178,983	361.3	40,790		27,792		68,658			(10,263)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2026	4,164	1,514,945	363.81	48,012		32,714		80,442			(12,080)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2026	5,066	1,825,193	360.3	65,399		44,617		110,196			(16,410)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2026	12,864	4,685,979	364.26	146,397		99,877		244,758			(36,733)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/17/2024	1,921	694,871	361.78	12,888		568		35,165			(9,728)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/10/2025	2,478	897,177	362.06	23,343		12,108		47,098			(8,871)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/13/2025	2,410	871,813	361.76	23,039		11,997		46,419			(8,719)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/16/2025	2,407	871,119	361.98	22,838		11,937		45,958			(8,607)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/18/2023	10/17/2025	3,877	1,411,813	364.18	33,495		17,529		67,425			(12,606)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L10CEM1K50	10/18/2023	10/16/2026	11,033	3,031,553	274.76	83,962		57,282		173,681			(21,068)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/10/2025	3,738	1,031,277	275.87	22,213		11,523		52,958			(8,442)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/16/2026	40,660	11,273,497	277.26	270,033		184,226		566,013			(67,756)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/16/2025	4,871	1,344,084	275.94	28,924		15,118		68,781			(10,901)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/17/2025	4,775	1,321,987	276.86	26,646		13,945		63,814			(10,029)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/09/2026	18,916	5,174,145	273.53	153,227		104,222		315,221			(38,695)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/09/2026	19,758	5,453,372	276.01	140,143		95,323		292,511			(35,391)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/13/2026	11,861	3,249,776	273.99	93,929		63,999		193,577			(23,633)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/11/2024	3,013	828,102	274.8	13,886		389		45,232			(10,658)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/16/2024	1,877	517,141	275.5	8,142		337		26,853			(6,163)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/13/2026	9,637	2,664,512	276.5	66,662		45,421		139,340			(16,773)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/18/2023	10/10/2025	8,834	2,418,201	273.75	60,418		31,340		141,124			(22,961)				03
OCT 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas Bank of America NA	ROMJVSFPUBMPPRO8K5P83	10/17/2023	10/15/2024	112,126	25,374,023	226.3	415,986		16,132		2,594,494			(315,735)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2026	233	1,086,811	4,657.43	141,720		96,073		350,951			(36,359)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/28/2026	209	931,450	4,454.14	150,364		102,068		349,577			(38,468)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	09/28/2026	228	1,068,884	4,697.36	133,563		90,663		335,367			(34,170)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	258	1,089,969	4,217.82	222,148		151,061		483,191			(56,622)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	336	1,491,446	4,440.15	245,110		166,675		565,834			(62,474)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/02/2026	231	1,064,643	4,600.08	148,411		100,919		359,483			(37,828)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/05/2026	241	1,073,505	4,461.97	172,688		117,582		401,339			(43,893)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/09/2026	442	1,931,271	4,365.44	343,426		234,241		773,882			(86,967)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/09/2026	214	1,001,619	4,672.82	129,980		88,655		321,119			(32,915)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/12/2026	247	1,115,591	4,513.64	171,141		116,881		402,537			(43,219)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/16/2026	229	983,832	4,287.97	189,224		129,451		416,773			(47,610)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/16/2026	403	1,833,673	4,544.87	273,699		187,241		647,342			(68,865)				03
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		3,840		341,597			(61,887)				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		71,934		377,157			(54,297)				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		108,281		571,741			(79,329)				03

STATEMENT AS OF SEPTEMBER 30, 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)	
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		48,308		263,016			(34,741)				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		175,706		566,661			(66,497)				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		198,754		703,899			(75,219)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/18/2024	2,125	9,143,487	4,303.81	849,804		40,130		3,117,723			(646,795)				03	
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	09/19/2025	75	342,949	4,590.4	32,676		16,573		102,777			(12,864)				03	
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2025	103	453,458	4,384.63	56,856		29,920		162,777			(21,517)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/02/2024	706	3,017,887	4,273.78	282,456		821		1,051,758			(224,979)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/03/2024	936	3,940,696	4,211.27	374,300		2,170		1,452,349			(297,270)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/04/2024	859	3,661,896	4,261.14	343,748		2,980		1,291,476			(272,217)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/04/2024	1,570	6,701,492	4,269.01	627,920		5,444		2,346,780			(497,255)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/07/2024	543	2,320,883	4,277.1	217,052		3,732		807,970			(170,408)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/08/2024	524	2,253,907	4,301.76	209,580		4,192		767,552			(164,071)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/09/2024	679	2,942,740	4,334.57	271,560		6,189		972,692			(211,987)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/10/2024	959	4,161,460	4,341.23	383,436		9,804		1,367,234			(298,470)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/10/2024	629	2,739,254	4,357.29	251,464		6,429		886,579			(195,742)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	828	3,603,584	4,349.58	331,396		9,388		1,175,252			(257,231)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	1,703	7,405,954	4,347.85	681,344		19,302		2,419,238			(528,862)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/11/2024	593	2,588,338	4,363.79	237,256		6,721		832,986			(184,159)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/14/2024	701	3,020,628	4,307.86	280,476		10,242		1,025,366			(215,872)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/15/2024	688	2,975,094	4,323.51	275,248		10,794		995,916			(211,255)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/16/2024	549	2,397,192	4,366.55	219,596		9,201		771,213			(168,071)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2024	693	3,031,023	4,372.13	277,304		12,359		969,849			(211,647)				03	
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/17/2024	1,038	4,537,921	4,372.13	415,168		18,503		1,452,018			(316,869)				03	
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	0Z3V05H267GRS05BHJ91	10/20/2023	10/18/2024	965	4,135,986	4,287.24	385,888		18,222		1,431,661			(293,704)				03	
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	10/20/2023	10/15/2024	4,837	1,740,560	359.86	30,181		1,184		97,867			(23,164)				03	
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	10/20/2023	10/16/2024	10,219	3,680,762	360.18	62,644		2,625		203,485			(47,945)				03	
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	10/20/2023	10/16/2024	5,192	1,870,714	360.28	31,622		1,325		102,873			(24,202)				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	10/20/2023	10/16/2024	11,156	4,019,269	360.29	67,938			2,847		220,907			(51,997)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/17/2024	5,925	2,134,182	360.18	36,381			1,621		117,937			(27,767)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/17/2024	9,681	3,487,694	360.28	59,051			2,632		191,715			(45,070)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/17/2024	6,462	2,328,259	360.29	39,355			1,754		127,914			(30,037)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/18/2024	8,058	2,878,306	357.18	59,632			2,816		184,477			(45,387)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/18/2024	7,752	2,779,686	358.59	52,634			2,486		166,558			(40,060)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/18/2024	12,926	4,627,802	358.02	90,870			4,291		285,084			(69,163)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/10/2024	3,561	1,285,973	361.13	20,333			520		67,567			(15,828)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/10/2024	9,400	3,393,935	361.07	53,860			1,377		178,916			(41,925)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/10/2024	5,131	1,853,124	361.18	29,194			746		97,097			(22,725)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/11/2024	10,545	3,796,358	360.03	64,744			1,834		211,626			(50,254)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/11/2024	5,293	1,911,637	361.14	30,225			856		100,372			(23,461)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/11/2024	7,135	2,577,075	361.2	40,597			1,150		134,861			(31,511)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/11/2024	17,988	6,494,021	361.01	103,614			2,935		343,429			(80,425)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/14/2024	7,435	2,674,393	359.68	46,918			1,713		151,804			(36,111)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/14/2024	8,550	3,076,878	359.87	53,266			1,945		172,937			(40,997)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/15/2024	4,479	1,611,872	359.87	27,949			1,096		90,584			(21,451)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/20/2023	10/15/2024	11,518	4,144,220	359.81	72,101			2,828		233,625			(55,338)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/16/2026	136,714	13,947,563	102.02	300,087			205,483		508,182			(75,573)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/18/2024	14,340	1,454,337	101.42	21,782			1,029		51,961			(16,579)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/16/2025	19,421	1,971,959	101.54	39,307			20,659		72,634			(14,896)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/17/2025	12,674	1,288,358	101.65	25,184			13,253		46,468			(9,531)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/13/2026	31,269	3,162,216	101.13	77,734			53,160		132,292			(19,631)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/13/2026	45,470	4,633,884	101.91	101,308			69,282		171,760			(25,584)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/19/2023	10/16/2026	141,147	14,281,299	101.18	348,775			238,821		593,021			(87,835)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/19/2023	10/17/2024	2,586	950,462	367.5	14,348			639		95,526			(10,951)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/19/2023	10/17/2025	5,830	2,144,642	367.86	48,024			25,272		208,286			(18,175)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	10/19/2023	10/13/2026	3,172	1,157,601	364.97	35,626			24,364		121,720			(8,997)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			47,541		250,416			(17,556)				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			124,216		620,565			(45,685)				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			132,265		699,163			(48,645)				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			13,148		61,966			(10,205)				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			27,741		130,683			(21,532)				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			6,118		28,244			(4,749)				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			7,757		36,492			(5,970)				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			3,361		15,179			(2,587)				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			14,332		39,788			(5,492)				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			15,741		42,022			(6,024)				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			9,208		24,346			(3,524)				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			138,967		388,053			(53,106)				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			202,834		554,380			(77,513)				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			44,099		117,867			(16,852)				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			11,177		29,294			(4,271)				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			5,787		27,272			(4,530)				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			76,338		213,240			(29,051)				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			94,909		261,466			(36,118)				03
SEP 26 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			8,014		37,663			(6,256)				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			34,057		91,425			(12,960)				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			6,974		31,748			(5,444)				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			65,893		183,890			(25,041)				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			6,685		31,592			(5,204)				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			42,715		117,451			(16,233)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2023	09/18/2025	2,711	1,015,696	374.71	11,520			5,843		27,244			(4,548)				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			26,543		71,639			(10,087)				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			5,462		24,651			(4,252)				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			134,050		363,376			(48,843)				03

STATEMENT AS OF SEPTEMBER 30, 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 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/23/2024	1,017	363,630	357.46	7,345			445		22,994			(5,544)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/20/2025	3,295	1,187,846	360.55	29,025			15,373		66,756			(10,969)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/23/2025	1,440	513,712	356.68	14,979			7,963		33,827			(5,638)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/16/2026	4,570	1,648,523	360.69	52,560			36,057		98,157			(13,261)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/19/2026	2,967	1,061,175	357.71	37,587			25,817		70,143			(9,457)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/19/2026	4,061	1,469,979	361.94	44,878			30,826		83,727			(11,292)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/20/2026	5,260	1,871,250	355.73	70,962			48,762		132,192			(17,838)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/20/2026	3,480	1,251,391	359.62	41,514			28,526		77,443			(10,436)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	10/24/2023	10/23/2026	3,604	1,279,760	355.12	49,587			34,117		92,244			(12,431)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/18/2024	3,886	1,060,423	272.89	18,770			891		65,672			(14,366)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/19/2026	14,459	3,988,581	275.85	95,986			65,930		216,062			(24,151)				03
OCT 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2024	3,308	905,827	273.82	14,719			892		52,819			(11,110)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2026	7,516	2,049,846	272.74	59,144			40,641		129,959			(14,867)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/17/2025	3,658	1,005,902	274.95	21,033			11,099		54,714			(7,982)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2026	4,259	1,172,486	275.3	29,164			20,040		65,370			(7,331)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/20/2025	3,645	1,014,393	278.31	16,533			8,757		44,513			(6,248)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2026	23,095	6,283,106	272.05	188,672			129,809		411,826			(47,297)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2026	31,539	8,661,024	274.61	224,614			154,538		500,367			(56,308)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2025	5,213	1,418,222	272.06	36,475			19,390		91,084			(13,728)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/23/2025	756	210,877	279	3,267			1,737		8,831			(1,230)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/16/2026	7,841	2,149,155	274.1	57,248			39,272		127,324			(14,444)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/16/2026	8,255	2,283,760	276.65	52,301			35,878		118,503			(13,196)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	10/24/2023	10/19/2026	7,662	2,093,844	273.28	58,559			40,222		129,274			(14,734)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/18/2024	5,680	2,020,035	355.64	39,703			1,907		138,751			(30,731)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024	5,871	2,087,724	355.6	41,332			2,316		143,631			(31,722)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024	5,315	1,890,598	355.72	37,151			2,081		129,390			(28,514)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024	10,357	3,684,406	355.74	72,292			4,050		251,934			(55,485)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024	7,334	2,609,011	355.74	51,192			2,868		178,400			(39,290)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024	5,392	1,917,175	355.55	38,122			2,236		132,167			(29,178)				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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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			2,249		133,347			(29,344)				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			2,661		157,786			(34,721)				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			4,199		248,994			(54,792)				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			2,305		128,779			(28,710)				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			2,519		140,713			(31,370)				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			4,454		249,040			(55,469)				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			3,319		179,677			(39,540)				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			3,577		193,971			(42,617)				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			5,548		301,015			(66,095)				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			2,733		139,406			(31,197)				03
OCT 24 JPUSCYCL	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			1,240		65,096			(14,160)				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			3,855		197,553			(44,006)				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			3,128		160,256			(35,712)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	10/26/2023	10/02/2025	6,086	1,122,065	184.36	22,945			22,945		73,727							03
OCT 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	10/26/2023	10/07/2025	6,747	1,236,816	183.32	27,932			27,932		87,798							03
OCT 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	10/26/2023	10/10/2025	6,025	1,109,301	184.12	23,377			23,377		74,299							03
OCT 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	10/26/2023	10/13/2025	5,626	1,047,015	186.09	18,342			18,342		60,259							03
OCT 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	10/26/2023	10/20/2025	5,801	1,056,757	182.18	26,741			26,741		81,352							03
OCT 25 JPUSCYCL	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Call	Index		Index	NA	10/26/2023	10/24/2025	9,373	1,729,824	184.56	35,429			35,429		112,364							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			12,594		46,932			(8,917)				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			3,358		12,496			(2,371)				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			46,766		122,370			(17,131)				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			34,120		89,217			(12,498)				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			58,899		153,942			(21,546)				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			59,923		156,665			(21,921)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/23/2026	43,203	4,343,168	100.53	110,383			76,224		198,821			(27,773)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	10/25/2023	10/23/2026	135,329	13,716,939	101.36	307,738			212,506		554,570			(77,429)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROT08PU41	10/25/2023	10/24/2024	1,460	530,505	363.25	9,929			634		60,075			(7,557)				03

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SCHEDULE DB - PART A - SECTION 1

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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			14,496		117,512			(10,263)				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			3,155		24,494			(2,228)				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			23,472		119,071			(8,598)				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			30,495		162,215			(11,171)				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			38,857		191,731			(14,215)				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			53,098		260,333			(19,347)				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			134,328		696,303			(48,944)				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			927		38,399			(11,041)				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			1,520		92,144			(18,112)				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			1,802		97,865			(20,574)				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			1,981		110,746			(22,621)				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			18,093		87,055			(12,647)				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			66,299		197,944			(24,157)				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			134,436		404,108			(48,983)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/30/2023	10/26/2026	3,939	1,391,759	353.32	51,760			35,852		106,342			(13,011)				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			109,174		326,548			(39,621)				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			62,872		187,265			(22,787)				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			625		60,436			(24,480)				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			1,443		74,006			(24,718)				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			4,568		121,287			(44,704)				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			7,345		401,600			(83,861)				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			3,777		215,572			(43,120)				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			67,901		225,009			(24,610)				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			37,815		185,053			(26,705)				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			13,590		68,842			(9,475)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/23/2026	25,898	7,058,628	272.56	198,862			137,575		451,452			(50,127)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/23/2026	49,592	13,642,743	275.1	331,253			229,165		768,653			(83,499)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/30/2023	10/26/2026	16,551	4,513,498	272.71	126,202			87,415		286,685			(31,724)				03

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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		117,158		392,680			(42,518)				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		81,516		264,078			(29,544)				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		33,480		316,851			(26,590)				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		28,271		263,911			(22,388)				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		32,487		290,176			(25,288)				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		48,255		361,111			(37,140)				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		47,045		342,256			(35,906)				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		41,373		291,153			(31,143)				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		85,376		379,710			(33,276)				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		58,331		299,584			(22,735)				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		57,413		291,432			(22,188)				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		78,493		353,142			(30,292)				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		92,585		458,875			(35,580)				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		80,659		364,450			(30,824)				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		81,993		367,089			(31,117)				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		99,302		406,764			(37,581)				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		84,697		381,361			(31,834)				03
OCT 24 JPMorgan 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		4,211		143,580			(41,204)				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		3,490		119,050			(34,152)				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		7,642		260,766			(74,787)				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		4,692		154,252			(44,333)				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		5,138		169,126			(48,541)				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		6,575		216,255			(62,122)				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		12,246		402,979			(115,703)				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		5,024		160,592			(45,883)				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		5,819		186,586			(53,147)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	10/31/2024	6,091	2,154,589	353.75	59,872		4,989		159,982			(45,569)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024	5,697	2,023,396	355.16	51,901		4,457		141,631			(39,393)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/02/2023	11/01/2024	13,807	4,906,990	355.4	124,124		10,659		339,944			(94,211)				03

STATEMENT AS OF SEPTEMBER 30, 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	Annuit		Index	NA	11/02/2023	11/01/2024	6,557	2,330,660	355.42	58,886			5,057		161,323			(44,695)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/25/2024	6,397	2,260,427	353.37	63,840			4,328		170,578			(49,413)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/25/2024	7,257	2,564,967	353.46	72,059			4,885		192,859			(55,775)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/25/2024	13,252	4,679,615	353.13	133,976			9,083		356,544			(103,699)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/28/2024	6,488	2,293,202	353.43	64,754			4,897		172,611			(49,699)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/28/2024	9,920	3,508,755	353.5	98,606			7,458		263,212			(75,681)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/29/2024	5,506	1,945,168	353.27	55,447			4,337		147,338			(42,437)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	11/02/2023	10/29/2024	3,683	1,302,180	353.52	36,614			2,864		97,648			(28,023)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/27/2026	3,713	1,354,513	364.8	46,049			32,056		143,033			(11,618)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,049	2,185,144	361.24	84,395			58,820		250,968			(21,234)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,986	2,552,174	365.35	85,147			59,345		265,897			(21,424)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/25/2024	3,737	1,352,643	361.98	33,592			2,277		158,418			(26,000)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/25/2024	6,424	2,334,856	363.46	53,061			3,597		262,868			(41,070)				03
OCT 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/31/2024	4,171	1,512,162	362.58	36,479			3,040		174,180			(27,764)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/27/2025	3,507	1,276,192	363.91	38,146			20,687		137,960			(14,497)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/31/2025	3,474	1,258,363	362.27	40,457			22,042		141,872			(15,290)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/23/2026	9,657	3,493,040	361.72	132,365			91,995		396,761			(33,519)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/23/2026	17,487	6,400,928	366.03	207,767			144,400		655,814			(52,614)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/26/2026	4,651	1,678,248	360.85	65,624			45,665		194,533			(16,572)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/26/2026	14,172	5,173,150	365.03	174,346			121,319		543,231			(44,028)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuit		Index	02RNE81BXP4ROTDBPU41	11/01/2023	10/27/2026	3,833	1,382,098	360.59	54,552			37,976		161,164			(13,764)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/25/2024	24,896	2,501,507	100.48	57,235			3,880		113,186			(44,300)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/25/2024	32,387	3,268,493	100.92	67,624			4,585		133,057			(52,342)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/30/2024	16,764	1,687,330	100.65	37,301			3,013		73,236			(28,469)				03
OCT 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/31/2024	14,524	1,462,562	100.7	31,996			2,666		62,682			(24,353)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/24/2025	13,677	1,374,665	100.51	38,049			20,561		61,276			(14,520)				03
OCT 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Annuit		Index	W22LROWP21HZNB86K528	11/01/2023	10/30/2025	16,991	1,713,214	100.83	45,026			24,503		72,197			(17,040)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/31/2025	9,885	993,309	100.49	27,647			15,063		44,463			(10,449)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/23/2026	64,217	6,458,899	100.58	195,090			135,589		293,517			(49,404)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/23/2026	108,388	10,992,739	101.42	294,491			204,674		440,361			(74,575)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/26/2026	36,612	3,667,464	100.17	117,343			81,653		176,923			(29,633)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/26/2026	77,703	7,848,753	101.01	223,162			155,288		334,766			(56,356)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/27/2026	41,709	4,184,242	100.32	131,133			91,286		197,555			(33,085)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/27/2026	15,350	1,552,677	101.15	43,288			30,134		64,850			(10,922)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/30/2026	71,368	7,165,349	100.4	222,240			154,895		334,411			(55,917)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/01/2023	10/30/2026	98,766	10,001,007	101.26	274,667			191,435		410,862			(69,108)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/18/2026	14,858	4,764,751	320.69	124,263			85,179		281,679			(32,551)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/27/2025	8,988	2,928,533	325.81	40,547			20,304		111,275			(16,859)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/18/2026	9,379	3,097,918	330.31	50,923			34,906		119,591			(13,339)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/29/2025	9,076	2,925,648	322.34	50,370			25,300		135,974			(20,880)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/09/2025	8,868	2,881,579	324.95	42,862			21,878		116,332			(17,477)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/12/2025	8,859	2,881,960	325.3	42,106			21,583		114,206			(17,092)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/17/2025	9,161	3,000,735	327.54	38,335			19,788		104,294			(15,447)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/18/2025	1,918	629,170	327.99	7,821			4,043		21,277			(3,147)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/21/2026	13,470	4,268,654	316.89	129,938			87,944		290,938			(34,973)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/21/2026	12,056	3,904,183	323.85	86,169			58,320		199,950			(23,193)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/24/2026	15,118	4,836,981	319.94	128,537			87,118		292,487			(34,495)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/24/2026	12,189	4,006,340	328.69	69,902			47,378		164,812			(18,759)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/25/2026	8,864	2,850,321	321.56	70,313			47,678		161,269			(18,851)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/26/2026	9,607	3,180,122	331.03	49,350			33,479		116,936			(13,218)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/28/2026	27,391	8,882,451	324.28	193,049			131,085		447,716			(51,605)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/28/2026	8,908	2,934,635	329.43	49,496			33,609		116,772			(13,231)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	08/31/2026	10,427	3,402,897	326.37	66,986			45,548		156,475			(17,854)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/02/2026	9,013	2,967,836	329.3	50,602			34,439		119,183			(13,461)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/04/2026	13,148	4,157,523	316.21	131,433			89,532		291,815			(34,896)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	09/04/2026	16,620	5,377,612	323.56	121,584			82,823		280,453			(32,281)				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	09/08/2026	15,722	5,155,856	327.93	94,616		64,569		221,554			(25,024)				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		82,281		267,598			(31,754)				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		59,439		200,941			(22,939)				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		70,431		239,316			(27,066)				03
SEP 26 JPMorgan MOZAIC2 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		47,241		161,071			(18,129)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	25,031	9,047,338	361.44	309,388		212,925		522,565			(80,582)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	35,737	13,201,082	369.4	338,425		232,909		559,997			(88,145)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/25/2026	7,522	2,823,578	375.36	57,621		39,656		92,669			(15,008)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	19,155	6,992,777	365.07	210,509		145,062		352,810			(54,673)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/28/2026	7,339	2,738,793	373.19	60,913		41,975		99,085			(15,820)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	8,303	2,989,780	360.07	107,445		74,072		181,566			(27,879)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	20,015	7,360,171	367.73	201,152		138,673		334,592			(52,193)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/24/2025	7,746	2,879,945	371.78	45,471		23,730		92,151			(18,162)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/29/2026	7,600	2,834,140	372.92	63,763		43,958		103,784			(16,545)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	20,868	7,670,352	367.56	150,252		78,620		308,223			(59,839)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/30/2026	7,843	2,849,896	363.35	91,297		62,966		153,557			(23,666)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/26/2025	12,604	4,705,858	373.37	68,438		35,811		137,613			(27,256)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2026	6,905	2,486,661	360.12	89,214		61,556		150,763			(23,105)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/30/2025	11,304	4,180,147	369.81	73,473		38,648		149,620			(29,092)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2026	13,954	5,192,868	372.14	120,424		83,090		196,769			(31,187)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/01/2025	10,009	3,721,676	371.83	59,054		31,103		119,308			(23,349)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	18,843	6,734,161	357.38	265,500		183,268		449,241			(68,694)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2025	7,913	2,897,026	366.13	61,243		32,298		125,384			(24,180)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	29,417	10,740,909	365.13	323,289		223,158		541,075			(83,646)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/03/2025	8,621	3,144,423	364.72	71,127		37,559		145,755			(28,041)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/02/2026	17,109	6,307,174	368.65	166,811		115,145		276,477			(43,160)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/23/2026	8,594	3,202,050	372.61	72,616		49,932		118,558			(18,949)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/06/2023	09/24/2026	11,197	4,182,598	373.54	91,481		62,931		148,756			(23,849)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/23/2026	27,288	7,492,281	274.56	214,536		149,242		433,948			(54,378)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/27/2026	11,774	3,227,015	274.09	95,054		66,231		191,498			(24,004)				03
OCT 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/30/2024	9,276	2,531,276	272.87	52,436		4,248		156,749			(40,133)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	11/01/2024	12,559	3,431,845	273.25	68,768		5,922		207,360			(52,340)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/30/2026	46,322	12,616,723	272.37	409,286		285,522		814,719			(103,074)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	11/01/2024	8,507	2,335,877	274.57	41,261		3,553		129,284			(31,405)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/30/2026	77,551	21,331,885	275.07	594,977		415,062		1,204,639			(149,838)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/30/2025	9,996	2,719,693	272.07	77,945		42,476		174,626			(29,539)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	11/02/2026	11,104	3,038,710	273.66	91,873		64,168		184,325			(23,074)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/31/2025	9,542	2,608,172	273.35	68,673		37,466		155,995			(25,989)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	11/02/2026	17,701	4,888,911	276.2	127,910		89,338		260,465			(32,124)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/31/2025	5,788	1,607,093	277.66	31,235		17,041		73,835			(11,821)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	10/23/2026	15,882	4,320,930	272.06	142,238		98,948		283,080			(36,053)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2026	12,195	4,319,845	354.23	190,730		133,178		320,651			(48,077)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2026	10,565	3,784,836	358.23	146,436		102,249		246,046			(36,912)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/02/2026	7,238	2,589,449	357.76	101,910		71,244		171,138			(25,618)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/02/2026	7,806	2,823,069	361.67	97,258		67,992		162,757			(24,448)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/03/2026	4,899	1,758,816	359.03	66,330		46,388		111,310			(16,658)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/03/2026	7,749	2,812,207	362.93	92,828		64,920		154,906			(23,313)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/01/2024	11,425	4,072,416	356.45	103,967		8,978		269,357			(79,351)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/01/2024	4,403	1,585,685	360.13	32,407		2,798		87,684			(24,734)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2025	3,623	1,286,972	355.26	45,210		24,672		89,552			(17,157)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/31/2025	5,086	1,809,749	355.81	62,154		33,957		123,338			(23,555)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/03/2025	4,772	1,734,878	363.53	42,521		23,311		85,801			(16,048)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	11/04/2025	451	163,782	363.21	4,076		2,237		8,220			(1,536)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/23/2026	2,865	1,017,429	355.1	43,551		30,324		73,383			(11,049)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/23/2026	14,291	5,128,826	358.88	193,646		134,835		325,765			(49,129)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/06/2023	10/30/2024	4,770	1,693,350	355.02	46,886		3,809		119,303			(35,986)				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		11,378		492,207			(129,900)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		10,748		462,448			(101,545)				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		14,972		629,049			(132,335)				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		99,064		474,424			(68,892)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/06/2023	11/04/2025	226	1,006,889	4,445.82	124,494		68,326		346,184			(46,921)				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		263,321		847,995			(95,944)				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		167,441		585,023			(61,009)				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		166,337		535,891			(60,366)				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		440,689		1,364,497			(159,089)				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		312,867		1,070,620			(112,945)				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		352,744		1,144,790			(126,673)				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		137,854		502,705			(49,505)				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		9,256		246,742			(68,542)				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		7,308		194,817			(54,118)				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		2,040		64,313			(18,034)				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		1,812		57,131			(16,018)				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		2,069		65,276			(18,287)				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		2,109		66,220			(18,642)				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		3,668		115,137			(32,420)				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		2,177		63,262			(17,541)				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		750		56,311			(20,557)				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		2,343		68,110			(18,884)				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		1,512		50,282			(18,014)				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		2,076		60,398			(16,730)				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		3,735		78,695			(27,658)				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		5,799		168,700			(46,733)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/05/2024	2,603	933,914	358.81	20,172		1,956		55,238			(15,310)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/05/2024	2,974	1,067,794	358.99	22,814		2,212		62,592			(17,316)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/08/2023	11/05/2024	6,024	2,162,646	358.99	46,206		4,480		126,771			(35,070)				03

STATEMENT AS OF SEPTEMBER 30, 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	7,497	2,691,280	358.98	57,577			5,582		157,837			(43,701)				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			2,069		56,810			(15,747)				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			2,079		57,107			(15,822)				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			2,090		57,407			(15,910)				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			3,591		98,617			(27,335)				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			4,891		134,309			(37,228)				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			2,304		61,402			(17,062)				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			3,048		81,267			(22,575)				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			3,918		87,415			(34,631)				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			6,594		143,604			(58,285)				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			5,229		97,427			(39,795)				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			20,469		59,443			(14,199)				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			17,899		51,480			(12,416)				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			9,408		26,710			(6,428)				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			43,475		93,179			(15,841)				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			76,100		162,202			(27,728)				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			60,499		128,972			(21,840)				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			58,745		125,095			(21,207)				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			55,318		117,099			(19,970)				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			226,222		479,390			(81,345)				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			207,567		436,091			(74,637)				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			101,356		213,905			(36,255)				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			119,249		249,409			(42,656)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	C2RNE81BXP4ROTDBPU41	11/07/2023	11/06/2024	2,808	1,028,666	366.3	21,108			2,099		106,832			(15,977)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	C2RNE81BXP4ROTDBPU41	11/07/2023	11/06/2024	1,305	479,873	367.71	9,010			896		47,816			(6,820)				03
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	C2RNE81BXP4ROTDBPU41	11/07/2023	10/31/2025	3,428	1,247,522	363.97	38,940			21,333		134,615			(14,798)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	C2RNE81BXP4ROTDBPU41	11/07/2023	11/06/2025	1,979	741,894	374.8	14,158			7,809		58,646			(5,336)				03
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	C2RNE81BXP4ROTDBPU41	11/07/2023	10/23/2026	3,106	1,123,174	361.57	44,430			30,994		128,023			(11,293)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		60,122		260,580			(21,906)				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		60,404		250,700			(21,806)				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		56,344		244,966			(20,340)				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		93,552		395,938			(33,639)				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		150,056		666,716			(53,957)				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		29,209		126,780			(10,448)				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		3,227		173,603			(28,526)				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		61,039		274,391			(21,834)				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		2,316		135,414			(20,474)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/06/2024	4,671	1,679,914	359.62	34,802		3,490		95,362			(26,562)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/08/2024	4,307	1,549,917	359.88	31,698		3,337		86,763			(24,059)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/07/2025	4,162	1,500,769	360.63	41,324		22,913		84,337			(15,618)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/07/2025	1,172	433,855	370.3	7,569		4,197		15,450			(2,860)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/03/2026	2,810	1,014,517	361.02	35,295		24,798		59,876			(8,905)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/06/2026	20,194	7,237,496	358.39	275,655		193,895		468,320			(69,357)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/09/2023	11/06/2026	21,548	7,808,095	362.35	259,659		182,644		439,457			(65,332)				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		2,851		113,700			(25,200)				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		5,596		196,458			(42,594)				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		239,186		741,501			(85,894)				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		1,820		62,201			(13,478)				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		516,727		1,583,513			(184,834)				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		113,185		351,671			(40,487)				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		5,156		168,859			(37,176)				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		25,175		112,510			(17,331)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/09/2023	11/07/2025	15,574	4,285,162	275.14	92,174		51,109		231,010			(34,836)				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		5,673		26,509			(3,866)				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		18,832		57,804			(6,862)				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		20,435		62,125			(7,377)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/24/2025	11,293	2,518,177	222.99	81,421		44,495		288,171			(31,422)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/27/2025	9,681	2,151,626	222.26	73,283		40,187		253,716			(28,162)				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/18/2024	4,564	1,031,204	225.94	20,721		1,039		107,176			(16,748)				03
NOV 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	11/06/2024	4,850	1,082,531	223.21	28,760		2,892		126,803			(22,011)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/30/2025	7,442	1,654,021	222.26	56,335		31,000		194,972			(21,558)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/31/2025	10,403	2,329,029	223.89	70,633		38,912		256,522			(26,992)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	11/07/2025	12,695	2,895,929	228.12	63,982		35,526		263,079			(24,214)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/06/2025	7,153	1,608,550	224.89	44,918		24,017		169,897			(17,786)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/10/2025	8,864	2,012,487	227.03	47,779		25,674		192,732			(18,810)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/13/2025	4,698	1,068,993	227.53	24,431		13,177		99,979			(9,577)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/16/2025	4,890	1,112,950	227.62	25,279		13,684		103,617			(9,867)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/17/2025	8,557	1,930,470	225.6	51,342		27,826		197,417			(20,011)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/17/2025	4,428	1,005,315	227.04	23,911		12,959		96,212			(9,319)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	11/08/2023	10/23/2025	10,228	2,283,792	223.29	72,209		39,415		258,114			(27,906)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/02/2026	21,970	6,888,910	313.56	229,406		159,255		536,255			(59,693)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/02/2026	10,303	3,307,824	321.07	78,654		54,602		193,437			(20,467)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/05/2026	9,371	2,953,078	315.12	92,039		63,974		217,468			(23,881)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/06/2026	6,556	2,076,305	316.69	60,415		42,011		144,291			(15,661)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/07/2026	8,926	2,879,885	322.64	63,821		44,397		158,168			(16,528)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/08/2026	6,871	2,200,506	320.26	54,534		37,952		133,210			(14,110)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/09/2024	1,094	340,226	310.99	7,188		174		26,052			(5,968)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/09/2026	13,471	4,237,907	314.6	135,416		94,280		318,266			(35,004)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	09/22/2025	6,157	1,973,925	320.6	34,768		18,256		101,866			(14,051)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	09/26/2025	9,915	3,165,594	319.28	60,567		31,971		174,852			(24,333)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/03/2025	6,887	2,157,622	313.28	58,157		30,978		156,957			(23,128)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	10/09/2025	7,571	2,404,933	317.67	51,166		27,461		144,231			(20,172)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	09/18/2026	8,396	2,660,563	316.88	75,993		52,442		182,714			(20,041)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	09/18/2026	12,965	4,231,116	326.34	77,262		53,317		196,432			(20,375)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,606	3,015,313	313.91	98,359		67,964		231,320			(25,864)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/10/2023	09/21/2026	9,285	3,014,331	324.29	61,008		42,155		153,403			(16,042)				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		87,711		315,299			(33,332)				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		25,737		94,862			(9,767)				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		55,496		185,720			(21,003)				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		117,710		414,873			(44,548)				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		26,015		95,079			(9,845)				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		99,848		349,992			(37,632)				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		68,614		234,403			(25,824)				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		54,377		192,477			(20,438)				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		50,963		179,011			(19,128)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/31/2025	119	502,812	4,227.09	83,104		45,783		204,862			(31,758)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/18/2024	657	2,765,056	4,211.43	316,692		15,881		1,023,958			(255,969)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/21/2024	657	2,756,738	4,193.97	326,243		19,079		1,037,818			(261,376)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/22/2024	862	3,631,813	4,212.36	417,407		25,556		1,345,839			(333,439)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/23/2024	730	3,073,414	4,211.31	354,573		22,676		1,140,262			(282,422)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/24/2024	1,544	6,523,944	4,224.34	739,506		49,300		2,392,591			(587,318)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/25/2024	1,000	4,133,773	4,133.07	545,813		37,860		1,640,781			(432,233)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/25/2024	1,879	7,779,182	4,139.14	1,017,650		70,588		3,071,838			(805,884)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/28/2024	731	2,983,627	4,081.96	427,938		33,107		1,237,638			(335,974)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/30/2024	774	3,194,491	4,125.97	429,386		35,476		1,277,711			(335,190)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/31/2024	1,241	5,182,593	4,174.73	646,358		55,087		1,988,279			(503,131)				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	10/31/2024	1,051	4,408,584	4,193.38	533,419		45,462		1,664,329			(415,218)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	839	3,611,162	4,303.46	361,363		31,734		1,237,030			(280,491)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	1,204	5,067,788	4,210.07	597,628		52,483		1,886,150			(463,881)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	11/01/2024	1,031	4,464,703	4,332.14	424,597		37,288		1,489,950			(329,574)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	11/04/2024	416	1,794,616	4,309.32	178,607		17,058		612,319			(137,467)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/10/2023	11/05/2024	595	2,589,199	4,354.23	237,362		23,271		848,103			(182,177)				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/06/2024	655	2,853,299	4,359.31	259,763			26,121		930,529			(198,813)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/07/2024	1,042	4,530,609	4,349.12	423,026			43,599		1,491,394			(322,866)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/08/2024	741	3,234,639	4,362.35	294,112			31,045		1,052,189			(223,852)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	11/08/2024	2,514	10,970,233	4,363.24	996,720			105,209		3,565,542			(758,615)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/10/2025	8,030	2,952,261	367.67	55,003			29,599		118,714			(21,685)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/10/2025	677	253,350	374.33	3,337			1,796		7,082			(1,315)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/05/2026	10,013	3,576,050	357.14	136,878			95,231		240,633			(35,549)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/05/2026	20,394	7,483,444	366.94	202,106			140,612		351,625			(52,490)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/06/2026	16,999	6,095,843	358.61	222,001			154,518		390,057			(57,602)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/06/2026	18,227	6,716,629	368.49	171,338			119,255		296,738			(44,457)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/07/2026	5,387	1,937,995	359.74	67,879			47,265		119,214			(17,596)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/08/2026	5,082	1,825,802	359.26	65,051			45,314		114,221			(16,847)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/08/2026	16,295	6,051,337	371.36	138,671			96,598		237,622			(35,913)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/09/2026	23,921	8,631,961	360.85	291,121			202,877		510,481			(75,323)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/09/2026	38,915	14,342,241	368.55	365,804			254,923		632,556			(94,646)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/09/2026	8,314	3,113,096	374.42	63,356			44,152		107,203			(16,392)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/10/2024	122	44,066	361.17	754			21		2,310			(626)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/06/2025	6,769	2,463,896	364.01	54,692			29,285		118,229			(21,687)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/13/2023	10/08/2025	8,625	3,162,532	366.65	61,845			33,198		133,743			(24,452)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/08/2024	2,809	1,005,552	357.98	27,500			2,919		61,894			(21,047)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/08/2024	9,266	3,319,046	358.18	89,792			9,531		202,338			(68,723)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/08/2024	4,471	1,599,320	357.68	44,490			4,722		99,858			(34,051)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/08/2024	4,291	1,537,029	358.18	41,582			4,414		93,701			(31,825)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/11/2024	2,673	855,302	357.38	27,105			3,078		60,487			(20,573)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/11/2024	2,966	1,060,273	357.46	29,958			3,402		66,882			(22,738)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/11/2024	2,940	1,051,034	357.44	29,728			3,376		66,362			(22,564)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/11/2024	7,736	2,765,185	357.46	78,130			8,874		174,429			(59,301)				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/14/2023	11/12/2024	2,847	1,017,560	357.43	28,839			3,346		64,270			(21,828)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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			3,817		73,369			(24,902)				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			3,567		68,538			(23,273)				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			12,711		244,216			(82,926)				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			5,206		100,016			(33,961)				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			5,699		109,502			(37,182)				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			2,984		56,068			(19,013)				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			6,628		124,792			(42,231)				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			4,766		89,783			(30,367)				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			8,639		162,671			(55,050)				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			7,754		146,076			(49,406)				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			2,794		58,862			(20,148)				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			2,962		62,568			(21,355)				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			5,611		118,395			(40,458)				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			8,559		181,044			(61,714)				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			81,679		179,739			(29,065)				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			106,428		234,482			(37,725)				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			155,046		339,412			(54,958)				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			9,669		213,001			(69,715)				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			3,665		71,623			(23,353)				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			2,332		45,785			(14,524)				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			19,461		63,505			(13,102)				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			9,658		31,433			(6,470)				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			11,001		24,592			(4,008)				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			31,094		68,776			(11,079)				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			89,077		196,115			(31,739)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	11/15/2023	11/10/2026	4,583	1,638,430	357.49	69,893			49,419		109,372			(17,586)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs International																		
NOV 26 FIA New Horizon Options	Index		NA	W22LROWP21HZNBB6K528	11/14/2023	11/13/2025	21,977	2,248,464	102.31	50,767			28,491		71,779			(19,134)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs International																		
NOV 26 FIA New Horizon Options	Index		NA	W22LROWP21HZNBB6K528	11/14/2023	11/02/2026	16,909	1,713,936	101.36	50,475			35,580		69,383			(12,794)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs International																		
NOV 26 FIA New Horizon Options	Index		NA	W22LROWP21HZNBB6K528	11/14/2023	11/06/2026	75,776	7,691,235	101.5	222,250			156,907		304,849			(56,126)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/06/2026	104,801	10,723,224	102.32	275,521			194,516		373,756			(69,579)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/09/2026	15,451	1,567,551	101.45	45,644			32,261		62,641			(11,495)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/09/2026	53,925	5,515,966	102.29	142,415			100,659		193,317			(35,866)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/10/2026	40,978	4,167,066	101.69	117,320			82,954		160,510			(29,519)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/10/2026	54,619	5,599,001	102.51	140,043			99,021		189,450			(35,236)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/13/2026	42,978	4,372,972	101.75	122,142			86,462		166,924			(30,647)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/13/2026	76,259	7,824,151	102.6	193,316			136,844		261,024			(48,506)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/09/2026	5,653	2,088,806	369.5	68,460			48,387		196,326			(17,241)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/10/2026	6,181	2,259,701	365.58	85,162			60,215		234,187			(21,427)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/10/2026	10,078	3,726,397	369.76	121,033			85,579		347,938			(30,453)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/13/2026	2,805	1,026,768	366.04	38,117			26,982		105,211			(9,564)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/13/2026	14,801	5,471,804	369.7	178,318			126,227		511,673			(44,743)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/08/2024	4,990	1,824,961	365.72	44,880			4,777		192,614			(34,446)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/08/2024	4,295	1,578,918	367.61	34,684			3,692		157,717			(26,620)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/13/2024	2,710	994,414	366.88	22,962			2,728		101,457			(17,380)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/07/2025	3,162	1,158,195	366.34	36,390			20,290		117,307			(13,829)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/07/2025	2,454	919,092	374.51	20,023			11,164		73,325			(7,609)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/13/2025	2,025	760,209	375.36	15,989			8,973		59,076			(6,026)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/06/2026	10,794	3,942,316	365.22	150,256			106,080		412,063			(37,945)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/06/2026	18,420	6,807,564	369.58	222,210			156,878		638,349			(56,116)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/07/2024	15,307	1,555,303	101.61	31,379			3,261		52,152			(24,151)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/09/2026	2,605	958,124	367.83	33,343			23,567		93,934			(8,397)				03
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/08/2024	57,639	5,867,105	101.79	113,607			12,093		186,255			(87,194)				03
NOV 25 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			3,430		45,861			(21,858)				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			18,737		48,521			(12,771)				03
NOV 24 NYSE Zebra2 Edge Call	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			14,672		37,356			(10,001)				03
		N/A		UBS AG	11/15/2023	11/13/2024	8,660	2,372,936	274.02	48,273			5,734		136,169			(36,538)				03

STATEMENT AS OF SEPTEMBER 30, 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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NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/09/2026	33,937	9,307,641	274.26	285,932		202,097		548,296			(72,009)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/14/2024	5,625	1,553,045	276.12	25,874		3,136		76,677			(19,530)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/10/2026	35,932	9,879,753	274.96	291,989		206,457		561,819			(73,466)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/07/2025	6,684	1,828,227	273.52	50,495		28,154		108,353			(19,189)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/13/2026	86,953	23,965,856	275.62	683,368		483,739		1,317,644			(171,468)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/12/2025	4,383	1,227,981	280.16	21,258		11,917		47,688			(8,023)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/13/2025	6,582	1,812,214	275.34	44,407		24,922		96,598			(16,737)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/14/2025	2,238	616,428	275.48	14,972		8,411		32,585			(5,635)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	10/23/2026	1,602	438,998	274.05	13,567		9,526		26,090			(3,471)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/06/2026	6,028	1,655,853	274.68	49,644		35,048		95,456			(12,537)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2023	11/08/2024	30,387	8,328,795	274.09	167,400		17,819		475,882			(128,481)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/16/2023	11/15/2024	128,044	40,106,004	313.22	928,974		115,800		2,770,350			(705,094)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/16/2023	11/14/2025	17,341	5,431,573	313.22	175,185		98,829		399,851			(66,208)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	118,817,898	118,817,898	4,502.88	4,289,326		534,681		8,316,615			(3,255,610)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	91,591,456	91,591,456	4,502.88	3,837,682		478,381		8,242,599			(2,912,811)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	4,508,605	4,508,605	4,502.88	191,616		23,886		417,014			(145,437)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11,288,073	11,288,073	4,502.88	503,448		62,757		1,156,939			(382,118)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	21,391,126	21,391,126	4,502.88	964,740		120,258		2,245,896			(732,240)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	6,415,088	6,415,088	4,502.88	299,585		37,344		737,679			(227,386)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	2,691,265	2,691,265	4,502.88	134,832		16,807		396,927			(102,338)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	9,114,529	9,114,529	4,502.88	466,664		58,171		1,528,283			(354,199)				03
NOV 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZWZ7FF32TWEFA76	11/16/2023	11/15/2024	6,861,790	6,861,790	4,502.88	273,785		34,128		566,054			(207,804)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/16/2023	11/15/2024	170,714	61,632,713	361.03	1,420,337		177,050		3,241,569			(1,078,040)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/16/2023	11/14/2025	18,695	6,749,376	361.03	209,568		118,226		373,425			(79,202)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/16/2023	11/15/2024	84,919	24,138,149	284.25	594,431		74,098		537,675			(451,175)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	9,633	43,377,864	4,502.88	1,607,904		200,988		12,368,654			(1,223,794)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	13,265	59,731,559	4,502.88	2,670,415		333,802		17,031,705			(2,032,483)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/17/2023	11/15/2024	495	2,228,836	4,502.88	109,089		13,636		635,525			(83,029)				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,425	6,415,118	4,502.88	331,136		41,392		1,829,190			(252,031)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,220	5,493,784	4,502.88	293,010		36,626		1,566,484			(223,013)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	2,022	9,104,913	4,502.88	504,433		63,054		2,596,152			(383,930)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	239	1,077,404	4,502.88	69,439		8,680		307,208			(52,850)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	945	4,254,861	4,502.88	277,580		34,697		1,213,220			(211,269)				03
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	1,691	8,374,919	4,953.17	240,468		30,059		1,422,902			(183,023)				03
NOV 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	458	2,062,949	4,502.88	89,704		11,213		588,224			(68,275)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/14/2025	718	3,558,555	4,953.17	257,151		145,269		788,541			(97,320)				03
NOV 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024	2,862	14,817,838	5,178.31	203,368		25,421		1,783,052			(154,786)				03
NOV 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPFU8MPR08K5P83	11/16/2023	11/15/2024	148,173	34,139,110	230.4	640,108		80,014		2,810,387			(487,194)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/13/2026	8,135	2,924,987	359.57	119,173		83,737		181,159			(30,922)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/13/2026	14,271	5,241,431	367.27	163,978		115,219		243,606			(42,547)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/13/2026	6,350	2,361,527	371.87	62,552		43,952		90,936			(16,230)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/14/2026	7,346	2,683,567	365.3	89,991		63,258		134,697			(23,328)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/15/2026	12,804	4,755,714	371.42	128,169		90,130		186,739			(33,193)				03
OCT 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2024	1,205	436,370	362.04	9,257		422		21,764			(7,709)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2026	11,396	4,100,437	359.82	165,809		116,646		251,800			(42,901)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2026	15,788	5,792,654	366.9	183,773		129,284		273,346			(47,549)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/13/2025	4,266	1,565,256	366.91	37,072		20,226		65,480			(14,700)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2026	16,704	6,149,960	368.17	186,585		131,261		275,969			(48,276)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/14/2025	3,665	1,361,154	371.43	25,982		14,193		44,993			(10,288)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2026	3,118	1,160,629	372.29	30,334		21,340		43,946			(7,848)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/15/2025	3,389	1,252,889	369.66	26,098		14,273		45,577			(10,319)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2026	4,490	1,683,383	374.95	39,823		28,015		56,804			(10,304)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2025	5,220	1,909,052	365.69	47,976		26,269		84,855			(18,941)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/16/2025	4,559	1,698,651	372.57	30,684		16,801		52,768			(12,114)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/17/2025	5,752	2,083,375	362.18	61,377		33,647		108,968			(24,198)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	11/20/2023	10/17/2025	3,961	1,468,390	370.71	29,114		15,960		50,559			(11,478)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/20/2023	10/12/2026	11,244	4,057,887	360.89	158,092			111,039		239,785			(41,059)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/20/2023	10/12/2026	10,299	3,799,297	368.9	112,053			78,703		165,385			(29,102)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/20/2023	10/12/2026	3,602	1,346,472	373.83	33,137			23,274		47,648			(8,606)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/15/2024	12,137	4,400,914	362.59	100,013			12,607		211,712			(76,760)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/20/2024	8,597	3,123,471	363.31	68,434			9,452		143,841			(51,798)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/14/2025	13,271	4,824,699	363.56	142,527			80,851		238,981			(54,164)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/20/2025	4,121	1,514,148	367.41	37,873			21,620		62,768			(14,274)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/13/2026	5,801	2,093,915	360.98	85,269			60,750		123,928			(21,533)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/13/2026	7,197	2,626,512	364.95	93,704			66,759		134,469			(23,663)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/16/2026	5,327	1,926,540	361.67	76,759			54,747		111,326			(19,331)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/16/2026	7,589	2,774,848	365.65	96,757			69,011		138,470			(24,367)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/17/2026	12,494	4,523,139	362.02	178,292			127,211		258,154			(44,859)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/17/2026	7,892	2,887,821	365.93	99,830			71,229		142,614			(25,118)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/20/2026	8,859	3,209,677	362.3	125,446			89,604		181,415			(31,476)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/21/2023	11/20/2026	7,383	2,703,828	366.23	92,581			66,129		132,080			(23,230)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/15/2024	33,368	9,200,788	275.74	167,277			21,264		467,421			(129,474)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2024	19,933	5,503,643	276.11	97,173			13,534		271,811			(74,165)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/14/2025	10,087	2,787,571	276.34	66,288			37,760		139,760			(25,297)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/17/2025	5,552	1,542,207	277.77	33,234			18,991		70,616			(12,630)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2025	9,598	2,664,043	277.56	58,394			33,472		123,724			(22,099)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/13/2026	42,511	11,739,076	276.14	336,374			240,312		628,179			(85,182)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/16/2026	43,444	12,004,875	276.33	340,676			243,654		636,381			(86,032)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/17/2026	43,486	12,033,346	276.72	334,121			239,053		624,975			(84,299)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2026	35,642	9,862,211	276.7	274,446			196,573		512,886			(69,053)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNBB6K528	11/20/2023	11/13/2026	177,350	18,242,270	102.86	446,036			317,775		583,315			(112,640)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNBB6K528	11/20/2023	11/16/2026	29,906	3,044,998	101.82	86,547			61,728		115,044			(21,796)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNBB6K528	11/20/2023	11/16/2026	44,969	4,616,943	102.67	116,154			82,845		152,405			(29,252)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNBB6K528	11/20/2023	11/17/2026	55,564	5,672,518	102.09	155,190			110,728		205,484			(39,047)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNBB6K528	11/20/2023	11/17/2026	48,190	4,959,725	102.92	120,331			85,856		157,201			(30,276)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			4,646		56,802			(28,930)				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			8,145		98,643			(49,593)				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			4,633		53,583			(28,211)				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			13,714		33,326			(9,187)				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			8,974		21,400			(5,968)				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			2,716		5,128			(1,028)				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			229,047		426,578			(81,189)				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			50,422		205,150			(17,804)				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			37,578		146,840			(13,252)				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			40,718		166,318			(14,359)				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			5,865		212,614			(35,709)				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			5,442		208,458			(33,136)				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			21,437		126,244			(14,361)				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			7,420		47,081			(4,911)				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			2,540		10,419			(961)				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			110,670		429,599			(39,228)				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			51,202		206,813			(18,149)				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			102,904		419,408			(36,476)				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			31,422		122,200			(11,095)				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			4,318		66,927			(23,663)				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			10,122		156,876			(55,468)				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			5,291		82,072			(28,997)				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			10,478		162,502			(57,419)				03
NOV 24 JPMorgan MOZAIC2 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			5,606		96,012			(30,119)				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			8,268		126,013			(44,419)				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			6,044		92,090			(32,470)				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			13,747		209,333			(73,859)				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024	9,169	3,328,936	363.05	72,163			10,223		155,775			(54,924)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024	7,350	2,651,820	360.78	65,270			8,136		141,335			(50,663)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024	3,617	1,305,386	360.88	31,940			3,981		69,196			(24,792)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024	3,812	1,375,778	360.89	33,662			4,196		72,887			(26,128)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024	6,840	2,468,311	360.89	60,393			7,528		130,769			(46,877)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024	5,414	1,956,926	361.46	46,343			5,891		100,456			(35,870)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024	7,207	2,602,170	361.05	63,135			8,026		136,659			(48,867)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024	15,472	5,592,681	361.48	132,282			16,816		286,771			(102,388)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024	5,661	2,044,192	361.09	49,479			6,290		107,119			(38,297)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024	16,308	5,892,385	361.32	140,738			17,890		304,857			(108,932)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024	5,129	1,854,876	361.63	43,650			5,869		94,318			(33,501)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
NOV 24 JPMorgan	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	10/30/2025	7,183	1,299,440	180.91	54,230			54,230		108,881							03
MOZAIC2 Spread	Equity /	N/A	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024	3,940	1,426,190	361.99	32,858			4,418		71,045			(25,219)				03
NOV 25 JPUSCYCL Call	Index	N/A	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/06/2025	5,185	949,106	183.06	33,649			33,649		68,860							03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024	11,183	4,048,268	361.99	93,269			12,540		201,661			(71,585)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
NOV 24 JPMorgan	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2025	11,427	2,120,339	185.55	61,936			61,936		128,425							03
MOZAIC2 Spread	Equity /	N/A	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024	5,637	2,037,836	361.53	48,307			6,612		104,212			(36,972)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024	5,615	2,032,550	361.98	46,886			6,417		101,313			(35,885)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024	9,703	3,512,263	361.98	81,019			11,089		175,069			(62,009)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/20/2026	76,423	21,186,078	277.22	580,538			416,577		1,071,685			(146,336)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/24/2026	38,771	10,757,828	277.47	291,041			209,144		537,289			(73,094)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/21/2024	10,436	2,883,670	276.32	51,151			7,287		140,085			(39,149)				03
NOV 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/22/2024	22,902	6,340,904	276.87	106,733			15,460		294,909			(81,462)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/21/2025	10,298	2,846,275	276.38	68,974			39,686		142,512			(26,140)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/21/2025	3,671	1,043,155	284.13	14,236			8,191		30,072			(5,395)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/24/2025	3,739	1,034,821	276.79	24,426			14,097		50,533			(9,219)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFBMT61CT2L10CEMIK50	11/27/2023	11/26/2025	794	226,123	284.79	2,943			1,702		6,195			(1,108)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/19/2026	6,972	2,563,902	367.73	86,456			61,356		117,202			(22,475)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	13,103	4,656,084	355.35	235,851			167,443		333,061			(61,254)				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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	15,715	5,702,195	362.85	226,925			161,106		314,206			(58,936)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	8,630	3,188,687	369.51	101,138			71,803		135,740			(26,267)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/21/2026	9,315	3,339,316	358.5	153,227			108,826		214,885			(39,758)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/21/2026	7,757	2,856,453	368.26	94,631			67,209		127,921			(24,554)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/22/2026	6,486	2,376,430	366.4	83,992			59,677		114,523			(21,773)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	16,001	5,676,696	354.78	292,811			208,123		413,729			(75,832)				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/25/2024	5,446	1,949,941	358.06	60,721			4,416		119,778			(50,417)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	15,045	5,448,940	362.18	221,911			157,729		307,826			(57,470)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2025	10,342	3,747,589	362.38	121,824			67,798		194,450			(48,377)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	9,079	3,310,236	364.6	124,384			88,409		170,950			(32,213)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/22/2025	9,329	3,417,363	366.3	93,667			52,248		147,834			(37,088)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	6,616	2,443,270	369.32	78,064			55,486		104,894			(20,217)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2025	8,712	3,147,544	361.29	107,244			59,890		171,421			(42,402)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	10,681	3,769,849	352.96	205,817			146,458		291,349			(53,151)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/24/2025	7,051	2,528,780	358.62	96,322			53,852		154,124			(38,029)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	11,394	4,107,235	360.47	177,178			126,079		246,888			(45,756)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/24/2025	7,589	2,750,673	362.46	89,245			49,895		142,333			(35,235)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	10,516	3,834,673	364.66	143,961			102,441		197,744			(37,177)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2026	13,054	4,672,780	357.95	218,529			155,563		306,630			(56,381)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2025	7,578	2,742,251	361.85	91,472			51,313		145,899			(35,959)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2026	12,618	4,624,611	366.5	163,281			116,234		222,314			(42,127)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/19/2026	8,185	2,920,230	356.77	141,440			100,377		199,258			(36,769)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/19/2026	7,346	2,677,420	364.49	100,856			71,575		138,749			(26,219)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/21/2025	3,716	1,348,690	362.91	43,630			25,138		68,894			(16,558)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/21/2025	7,664	2,805,251	366.01	79,403			45,750		124,402			(30,134)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2025	3,622	1,340,376	370.1	31,690			18,314		48,675			(11,976)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/26/2025	2,596	948,016	365.12	27,990			16,209		43,893			(10,549)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/20/2026	4,830	1,753,308	362.97	70,283			50,480		96,722			(17,733)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/20/2026	15,834	5,809,882	366.93	204,097			146,589		276,281			(51,494)				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2026	7,453	2,697,312	361.91	112,093		80,625		154,723			(28,178)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/24/2026	6,017	2,201,148	365.83	80,385		57,818		109,284			(20,207)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2026	4,810	1,744,876	362.73	70,665		50,881		97,222			(17,715)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2026	5,639	2,067,750	366.69	73,419		52,865		99,412			(18,405)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/21/2024	2,699	981,742	363.72	22,700		3,243		44,058			(17,422)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/22/2024	2,845	1,031,824	362.62	25,495		3,703		49,526			(19,513)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/28/2023	11/27/2024	4,381	1,597,108	364.53	35,445		5,566		68,040			(26,754)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/20/2024	42,350	4,338,356	102.44	76,866		10,796		111,204			(59,161)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/21/2024	23,950	2,452,976	102.42	43,733		6,248		63,338			(33,565)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/22/2024	45,945	4,706,597	102.44	83,574		12,139		120,738			(63,964)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/22/2024	13,625	1,400,249	102.77	22,945		3,333		31,833			(17,561)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/20/2025	10,304	1,055,109	102.4	24,647		14,186		33,162			(9,366)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/21/2025	24,655	2,520,442	102.23	60,650		34,945		81,972			(23,017)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/21/2025	7,912	814,202	102.91	17,398		10,024		23,068			(6,603)				03
OCT 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	10/26/2026	6,681	672,563	100.67	22,688		16,145		30,173			(5,859)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/20/2026	128,303	13,115,083	102.22	358,221		257,286		465,587			(90,380)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/20/2026	244,822	25,233,807	103.07	609,362		437,663		780,660			(153,743)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/24/2026	55,328	5,658,905	102.28	153,368		110,312		199,142			(38,553)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	W22LROWP21HZNB6K528	11/27/2023	11/24/2026	27,396	2,825,034	103.12	67,777		48,749		86,767			(17,037)				03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3B8653	11/29/2023	11/05/2024	1,380	859,969	623.13	37,638		3,921		51,402			(30,693)				03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3B8653	11/29/2023	11/13/2024	1,213	767,881	632.97	36,915		4,614		58,294			(29,403)				03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3B8653	11/29/2023	11/27/2024	2,460	1,584,219	644.07	62,516		9,954		111,122			(47,847)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/25/2026	3,127	1,152,294	368.47	41,388			29,807		111,202			(10,404)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2024	2,889	1,062,925	367.98	24,606			3,466		104,872			(18,991)				03
NOV 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/25/2026	7,411	2,761,917	372.68	85,271			61,411		239,166			(21,435)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/20/2024	2,768	1,025,847	370.56	20,278			2,856		93,416			(15,651)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/21/2024	2,731	1,006,576	368.52	22,585			3,236		97,664			(17,383)				03
NOV 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	11/28/2023	11/22/2024	2,711	999,602	368.71	22,200			3,234		96,414			(17,039)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		9,403		298,217			(49,546)				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		3,407		97,206			(16,375)				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		30,275		166,329			(19,941)				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		17,919		105,141			(11,662)				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		86,860		324,860			(30,512)				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		224,728		878,649			(78,943)				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		39,020		145,920			(13,637)				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		42,373		165,532			(14,809)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/16/2026	9,103	2,829,628	310.83	129,304		92,095		242,744			(33,871)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/16/2026	11,044	3,504,782	317.35	122,989		87,598		238,133			(32,217)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/16/2026	10,225	3,310,873	323.79	87,788		62,526		173,819			(22,996)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/19/2026	10,152	3,191,699	314.38	126,815		90,427		242,154			(33,124)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/20/2026	9,950	3,116,137	313.19	129,941		92,692		246,673			(33,909)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/22/2026	8,252	2,637,527	319.61	84,352		60,217		164,528			(21,970)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2026	13,264	4,116,064	310.31	192,423		137,419		359,718			(50,070)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2026	12,002	3,805,578	317.09	135,478		96,752		261,582			(35,253)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/26/2026	11,525	3,622,397	314.32	144,679		103,440		275,824			(37,540)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/26/2026	7,682	2,440,833	317.72	84,747		60,591		163,985			(21,989)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/27/2026	9,263	2,875,340	310.42	134,022		95,857		250,563			(34,742)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/27/2026	8,533	2,726,155	319.48	87,892		62,863		171,203			(22,784)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/28/2026	10,848	3,440,044	317.11	122,635		87,745		236,614			(31,760)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2026	12,759	4,019,279	315.01	156,354		111,955		298,755			(40,416)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/23/2024	9,775	3,037,543	310.74	91,063		6,202		235,371			(77,248)				03
OCT 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2024	5,983	1,843,946	308.21	65,387		5,746		159,172			(54,291)				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		37,990		148,613			(27,393)				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		44,039		170,536			(31,261)				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		74,574		276,765			(51,993)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/30/2025	4,701	1,477,634	314.33	48,968		27,760		103,491			(19,305)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		109,315		288,845			(40,586)				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		97,355		265,561			(36,146)				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		77,220		208,914			(28,515)				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		72,868		202,059			(26,908)				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		91,060		250,197			(33,535)				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		187,390		430,592			(64,993)				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		12,256		172,416			(56,918)				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		16,935		242,729			(78,645)				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		86,948		272,073			(56,321)				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		34,475		108,524			(22,332)				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		11,938		27,385			(4,194)				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		448,958		1,027,458			(156,308)				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		338,567		778,379			(117,875)				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		116,411		266,471			(40,375)				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		15,962		231,246			(76,728)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2026	6,680	2,424,643	362.99	96,721		69,296		133,118			(25,049)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2026	5,362	1,967,862	367.02	68,523		49,093		92,735			(17,746)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	16,735	5,905,452	352.89	324,817		232,801		457,435			(84,042)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	22,007	7,911,788	359.52	353,645		253,462		491,929			(91,500)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	6,797	2,468,304	363.13	98,085		70,299		134,844			(25,378)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	5,689	2,076,265	364.98	77,537		55,572		105,855			(20,062)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/30/2026	5,792	2,129,614	367.67	72,576		52,016		97,856			(18,778)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	4,106	1,467,395	357.34	70,384		50,502		98,367			(18,159)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	8,643	3,158,418	365.44	116,332		83,470		158,370			(30,014)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/01/2024	1,797	648,020	360.53	17,669		1,655		35,078			(14,626)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	11,771	4,352,956	369.81	137,954		98,984		183,797			(35,593)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/28/2025	5,257	1,900,779	361.58	64,397		36,479		102,352			(25,498)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	11/02/2026	6,044	2,249,439	372.2	65,453		46,963		86,049			(16,887)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/04/2023	10/29/2025	5,883	2,118,507	360.09	76,424		43,340		121,609			(30,217)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2025	6,659	2,401,883	360.7	84,502			47,974		134,364			(33,363)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	6,591	2,362,616	358.45	91,222			51,846		145,141			(35,964)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	6,228	2,262,910	363.32	71,253			40,496		112,871			(28,091)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	3,726	1,365,809	366.6	37,256			21,174		58,423			(14,688)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/28/2026	4,421	1,561,502	353.19	85,063			60,920		119,819			(22,050)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/28/2026	10,892	3,977,264	365.16	147,584			105,697		201,337			(38,257)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/01/2026	5,103	1,880,976	368.62	62,917			45,616		84,003			(15,801)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/01/2026	4,393	1,626,459	370.28	51,348			37,229		67,992			(12,896)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2024	6,510	2,375,475	364.88	51,562			8,233		98,886			(39,574)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/29/2024	5,983	2,187,030	365.57	45,647			7,502		86,904			(34,839)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/02/2024	3,584	1,318,553	367.95	23,830			4,081		44,006			(18,037)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/02/2025	4,457	1,648,228	369.8	39,846			23,404		61,025			(15,018)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	6,930	2,525,496	364.43	97,089			70,294		132,221			(24,473)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	4,489	1,642,004	365.77	60,379			43,715		81,758			(15,220)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	14,391	5,303,634	368.55	177,435			128,465		237,208			(44,726)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/30/2026	4,585	1,675,686	365.5	62,259			45,124		84,360			(15,651)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/30/2026	7,382	2,721,788	368.7	90,726			65,756		121,137			(22,806)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/27/2024	37,361	3,823,484	102.34	68,183			10,886		101,769			(52,331)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/27/2024	19,877	2,042,152	102.74	33,035			5,275		47,165			(25,355)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/29/2024	27,015	2,769,559	102.52	47,384			7,787		69,369			(36,165)				03
NOV 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/29/2024	14,420	1,484,392	102.94	22,899			3,763		31,856			(17,477)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/26/2025	20,638	2,108,015	102.14	50,895			29,718		69,887			(19,341)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/28/2025	10,954	1,120,558	102.3	26,333			15,406		36,026			(9,979)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/28/2025	17,665	1,819,269	102.99	37,873			22,158		50,851			(14,353)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/20/2026	5,389	547,504	101.59	16,184			11,689		21,440			(4,106)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/24/2026	9,268	949,373	102.44	24,874			17,990		32,569			(6,287)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/27/2026	80,025	8,185,795	102.29	219,430			158,869		287,733			(55,312)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/27/2026	121,666	12,545,004	103.11	298,204			215,903		386,179			(75,168)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	12/01/2023	11/30/2026	32,872	3,362,779	102.3	90,069			65,279		118,095			(22,641)				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)
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/30/2026	107,338	11,070,845	103.14	262,334			190,132		339,409			(65,945)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024	659	2,975,339	4,516.85	273,490			39,851		838,966			(214,103)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/21/2024	984	4,465,847	4,538.14	394,602			57,499		1,232,742			(308,917)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024	811	3,692,658	4,553.44	317,325			47,011		1,004,164			(247,713)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/22/2024	1,638	7,458,483	4,552.38	642,640			95,206		2,030,403			(501,662)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/25/2024	766	3,465,916	4,523.75	316,232			49,132		972,635			(244,767)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	1,096	4,983,628	4,545.24	439,411			70,355		1,369,422			(338,199)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	1,104	5,017,001	4,542.41	444,900			71,234		1,382,517			(342,423)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/27/2024	798	3,635,276	4,554.57	315,091			50,450		989,567			(242,513)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	862	3,914,784	4,543.99	346,843			57,161		1,078,174			(265,461)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	1,350	6,151,888	4,556.65	532,362			87,736		1,672,838			(407,451)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	813	3,708,518	4,559.56	319,166			52,600		1,005,468			(244,278)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024	961	4,408,470	4,585.66	360,763			59,455		1,163,862			(276,115)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/02/2024	412	1,868,939	4,537.36	168,019			28,857		519,107			(127,527)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2024	594	2,710,976	4,563.01	232,653			40,489		734,216			(176,097)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/04/2024	1,241	5,661,485	4,563.8	485,918			85,672		1,532,880			(366,781)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2025	101	466,945	4,604.07	59,302			34,912		142,364			(22,351)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/08/2024	560	2,453,003	4,384.12	279,652			31,533		781,912			(227,373)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/11/2024	817	3,578,232	4,378.81	412,692			49,766		1,147,894			(332,581)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/13/2024	986	4,339,777	4,402.2	482,318			60,642		1,363,005			(386,418)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024	629	2,789,383	4,433.01	295,283			37,879		850,912			(235,882)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024	760	3,414,159	4,494.68	323,833			41,541		980,984			(258,689)				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024	1,125	5,065,673	4,502.54	473,673			61,963		1,444,899			(377,286)				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			76,351		1,782,842			(464,894)				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			84,967		1,992,814			(517,357)				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			30,099		645,720			(171,813)				03

STATEMENT AS OF SEPTEMBER 30, 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 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			46,900		981,167			(257,010)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/22/2024	7,445	2,697,494	362.3	71,774			10,633		131,939			(56,029)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/22/2024	9,327	3,383,450	362.74	87,772			13,003		161,243			(68,517)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/22/2024	6,290	2,281,832	362.75	59,192			8,769		108,679			(46,207)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/25/2024	6,431	2,326,434	361.73	64,121			9,962		117,592			(49,631)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/25/2024	16,213	5,866,746	361.86	160,506			24,937		294,356			(124,234)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/26/2024	8,407	3,041,116	361.75	83,815			13,221		153,513			(64,691)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/26/2024	6,275	2,270,719	361.86	62,187			9,810		113,909			(47,998)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/27/2024	8,289	3,006,034	362.66	78,744			12,608		143,892			(60,606)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/27/2024	6,381	2,320,308	363.61	57,559			9,216		104,832			(44,301)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/27/2024	9,983	3,621,143	362.74	94,437			15,121		172,512			(72,685)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/27/2024	17,664	6,406,780	362.7	167,456			26,812		305,949			(128,885)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/27/2024	16,938	6,151,831	363.2	156,167			25,004		285,057			(120,196)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/29/2024	4,957	1,810,177	365.17	41,045			6,764		73,924			(31,414)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/29/2024	8,904	3,255,757	365.64	71,768			11,828		128,745			(54,929)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/29/2024	7,126	2,604,772	365.52	57,865			9,536		103,861			(44,288)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/29/2024	10,386	3,795,301	365.43	84,749			13,967		152,271			(64,863)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/02/2024	5,203	1,904,461	366.02	41,209			7,077		73,391			(31,278)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/02/2024	11,806	4,323,165	366.18	92,678			15,917		164,720			(70,343)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/03/2024	6,940	2,540,968	366.11	54,760			9,530		97,319			(41,448)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/03/2024	8,087	2,961,187	366.16	63,646			11,076		113,012			(48,174)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/03/2024	7,146	2,616,541	366.17	56,165			9,775		99,788			(42,512)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/04/2024	5,246	1,912,819	364.65	45,008			7,935		80,927			(33,973)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/04/2024	7,044	2,568,945	364.72	60,223			10,618		108,189			(45,457)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	12/04/2024	8,117	2,960,336	364.7	69,483			12,250		124,835			(52,447)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/05/2023	11/22/2024	5,022	1,818,470	362.1	48,914			7,247		89,985			(38,184)				03
NOV 26 SG Macro	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			46,167		167,070			(16,013)				03
NOV 26 SG Macro	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			79,482		300,023			(27,567)				03

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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			27,567		101,311			(9,549)				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			40,437		153,974			(14,007)				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			6,212		163,367			(29,863)				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			4,433		120,360			(21,308)				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			4,492		117,611			(21,595)				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			3,563		93,278			(15,748)				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			19,549		106,604			(12,574)				03
NOV 26 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			3,310		20,831			(2,124)				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			77,436		278,576			(27,029)				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			91,053		341,062			(31,782)				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			148,801		440,636			(54,218)				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			177,628		493,088			(64,293)				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			331,815		1,007,174			(118,846)				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			13,734		345,105			(107,515)				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			96,717		442,976			(72,208)				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			79,410		368,973			(58,490)				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			112,211		486,619			(81,554)				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			89,685		403,430			(64,498)				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			103,493		421,294			(73,085)				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			133,420		540,739			(92,784)				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			78,763		354,709			(53,953)				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			164,370		486,463			(61,611)				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			221,393		689,805			(82,197)				03
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			154,975		478,069			(57,074)				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			130,971		402,577			(47,976)				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			23,481		117,309			(15,769)				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			50,398		263,279			(33,275)				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			59,218		314,052			(39,004)				03

STATEMENT AS OF SEPTEMBER 30, 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/05/2023	11/24/2025	6,160	1,424,061	231.19	36,219		21,166		110,700			(13,841)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/05/2023	11/28/2025	8,762	2,033,252	232.05	48,542		28,479		150,887			(18,447)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/05/2023	12/01/2025	15,207	3,562,963	234.3	71,624		42,144		232,816			(27,106)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/05/2023	12/04/2024	8,689	2,004,202	230.66	41,707		7,374		162,217			(31,568)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/05/2023	12/04/2025	9,473	2,206,526	232.92	49,451		29,181		156,099			(18,638)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/15/2024	809	3,688,721	4,560.79	317,677		42,045		992,286			(256,010)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/20/2024	666	3,049,926	4,577.75	256,160		37,125		808,530			(203,443)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/27/2024	825	3,819,488	4,632.04	291,753		47,244		959,719			(227,103)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2024	725	3,351,144	4,623.99	263,773		47,024		852,898			(201,320)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/06/2024	375	1,726,368	4,608.81	140,348		25,659		446,734			(106,524)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/14/2025	854	3,929,923	4,600.06	507,483		294,830		1,193,367			(197,515)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/21/2025	703	3,341,860	4,754.66	352,484		206,236		891,255			(135,838)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2025	775	3,692,892	4,763.24	389,855		231,005		983,074			(147,542)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/05/2025	266	1,247,259	4,696.89	144,281		85,574		351,808			(54,528)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/06/2026	755	3,296,369	4,365.82	689,238		497,603		1,329,013			(177,994)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/10/2026	671	3,070,521	4,577.47	524,538		379,243		1,066,003			(134,951)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/13/2026	609	2,833,758	4,653.21	448,899		324,905		931,475			(115,167)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/17/2026	952	4,535,224	4,761.44	643,674		466,543		1,377,795			(164,521)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/20/2026	616	2,792,370	4,536.53	498,536		361,729		1,001,040			(127,069)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/24/2026	608	2,815,081	4,628.24	460,042		334,266		945,433			(116,823)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/27/2026	602	2,818,713	4,681.47	437,016		317,867		911,277			(110,668)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/30/2026	878	4,262,808	4,856.96	550,299		400,679		1,209,889			(138,970)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	1,229	5,614,006	4,568.69	978,027		713,088		1,973,789			(246,078)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	12/04/2026	755	3,716,516	4,924.69	446,644		325,652		1,002,394			(112,379)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCUFXT09	12/07/2023	11/08/2024	733	3,289,905	4,489.56	319,584		36,469		947,611			(262,961)				03
NOV 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	11/29/2024	4,589	1,276,101	278.08	21,660		3,610		53,579			(16,765)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/05/2025	4,071	1,129,099	277.33	28,133		16,686		53,383			(10,632)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/02/2024	3,685	1,029,554	279.38	15,404		2,675		38,348			(11,823)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/05/2025	3,103	866,639	279.27	18,899		11,209		36,056			(7,142)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/04/2024	12,457	3,465,778	278.23	58,421		10,415		143,615			(44,589)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/01/2026	16,552	4,597,545	277.76	131,921		96,086		226,323			(33,284)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/01/2026	17,599	4,933,285	280.31	122,316		89,090		210,704			(30,861)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/05/2024	9,097	2,529,567	278.07	43,301		7,818		106,279			(32,957)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/05/2024	13,601	3,791,137	278.74	60,796		10,977		149,991			(46,273)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/04/2026	52,364	14,538,388	277.64	420,484		306,579		720,552			(105,797)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/04/2026	67,863	19,007,829	280.09	477,758		348,337		822,513			(120,207)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/06/2024	10,213	2,839,239	278	49,023		8,963		120,018			(37,208)				03
DEC 24 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/06/2024	3,549	989,872	278.9	15,652		2,862		38,588			(11,880)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/04/2025	3,845	1,070,163	278.31	24,917		14,764		47,470			(9,430)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/07/2023	12/04/2025	4,031	1,131,462	280.67	22,293		13,210		42,684			(8,437)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/06/2024	33,120	3,393,841	102.47	58,424		10,711		86,891			(44,467)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/05/2025	31,613	3,240,031	102.49	73,216		43,485		100,557			(27,709)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/01/2026	32,062	3,283,778	102.42	85,830		62,573		113,165			(21,675)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/01/2026	72,990	7,534,742	103.23	174,884		127,496		227,638			(44,164)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/04/2026	204,885	20,926,920	102.14	569,784		415,817		754,037			(143,493)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/04/2026	192,743	19,842,910	102.95	480,316		350,525		628,092			(120,962)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/04/2024	48,750	4,992,945	102.42	86,823		15,521		129,884			(66,451)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/07/2023	12/05/2024	34,368	3,516,578	102.32	62,722		11,356		94,616			(47,872)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/10/2025	999	376,687	377.14	6,472		3,867		9,407			(2,436)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/04/2026	16,858	6,155,090	365.11	231,969		169,442		314,653			(58,472)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/04/2026	28,792	10,628,836	369.16	349,246		255,107		464,987			(88,035)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/07/2026	4,542	1,657,800	364.97	62,820		45,933		85,260			(15,791)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/07/2026	4,677	1,725,421	368.95	57,194		41,820		76,189			(14,377)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/08/2026	5,533	2,028,973	366.71	72,592		53,096		97,749			(18,231)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/08/2026	3,293	1,213,684	368.52	40,838		29,871		54,521			(10,256)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/04/2024	5,352	1,949,390	364.25	44,313		7,944		84,637			(34,010)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/05/2024	4,375	1,604,826	366.84	31,192		5,663		58,329			(23,873)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/05/2024	3,623	1,331,252	367.4	24,966		4,533		46,405			(19,108)				03

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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/06/2024	5,022	1,832,225	364.82	40,379			7,423		76,656			(30,819)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/06/2024	10,765	3,949,855	366.9	76,543			14,072		142,976			(58,420)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/09/2024	97	36,454	374.54	426			81		658			(323)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/05/2025	4,674	1,708,190	365.5	50,054			29,769		77,951			(18,969)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2025	3,434	1,257,223	366.07	35,992			21,466		55,941			(13,584)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	12/08/2025	3,375	1,246,070	369.16	31,121			18,561		47,779			(11,746)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	4,122	1,529,611	371.1	46,371			33,541		61,332			(11,998)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	4,472	1,670,344	373.54	46,416			33,574		60,450			(12,009)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	4,491	1,604,166	357.23	77,373			56,026		108,013			(19,962)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	8,257	3,012,485	364.86	113,445			82,146		154,644			(29,269)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,879	1,430,586	368.78	47,094			34,101		63,092			(12,150)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,371	1,247,708	370.13	39,205			28,388		52,116			(10,115)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/11/2023	11/09/2026	3,679	1,368,741	372.08	40,134			29,061		52,756			(10,355)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	2,643	963,226	364.4	22,177			4,288		41,444			(16,786)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	4,253	1,550,531	364.54	35,388			6,843		66,114			(26,786)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	9,690	3,532,327	364.54	80,619			15,589		150,618			(61,021)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	4,090	1,490,890	364.52	34,070			6,588		63,654			(25,788)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024	2,992	1,090,857	364.54	24,897			4,814		46,514			(18,845)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	2,611	951,769	364.59	21,693			4,243		40,457			(16,375)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	2,604	949,366	364.65	21,557			4,216		40,199			(16,272)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	3,194	1,164,594	364.65	26,444			5,172		49,312			(19,961)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	3,231	1,178,293	364.67	26,721			5,226		49,827			(20,170)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024	6,561	2,392,505	364.66	54,259			10,613		101,239			(40,956)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024	3,281	972,638	296.46	16,732			2,234		45,008			(13,604)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024	3,458	1,024,568	296.26	17,914			2,392		48,127			(14,565)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/22/2024	5,045	1,498,110	296.97	25,021			3,782		66,653			(19,930)				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/29/2024	4,709	1,397,646	296.81	23,921			4,021		62,956			(18,673)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024	4,088	1,205,053	294.76	24,448			4,451		62,866			(18,764)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024	5,105	1,501,767	294.17	32,060			6,128		81,465			(24,334)				03

STATEMENT AS OF SEPTEMBER 30, 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		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/05/2024	3,016	1,101,747	365.28	23,888			4,349		44,696			(18,334)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/05/2024	5,659	2,067,328	365.32	44,706			8,140		83,641			(34,312)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/05/2024	9,181	3,354,117	365.33	72,530			13,206		135,611			(55,668)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	2,570	937,510	364.75	21,025			3,876		39,404			(16,092)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	2,434	888,696	365.05	19,573			3,608		36,619			(14,980)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	3,442	1,256,957	365.16	27,503			5,070		51,414			(21,050)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	12,519	4,572,855	365.27	99,402			18,325		185,667			(76,078)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	9,458	3,456,318	365.42	74,438			13,723		138,916			(56,972)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	4,830	1,763,986	365.21	38,447			7,088		71,911			(29,426)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/06/2024	10,765	3,932,059	365.25	85,585			15,778		159,865			(65,503)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/09/2024	2,610	951,344	364.49	21,742			4,156		40,692			(16,502)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/09/2024	2,591	944,559	364.52	21,559			4,121		40,323			(16,363)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/09/2024	2,623	956,171	364.5	21,852			4,177		40,872			(16,585)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	12/12/2023	12/09/2024	16,433	5,990,442	364.54	136,557			26,101		255,401			(103,647)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/04/2026	6,001	2,218,681	369.71	70,573			51,010		94,119			(18,294)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/04/2026	5,494	2,050,876	373.31	57,410			41,496		74,908			(14,882)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/05/2026	3,190	1,166,883	365.81	42,457			30,699		57,720			(10,995)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/05/2026	4,262	1,580,961	370.92	48,206			34,856		63,842			(12,484)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	12,222	4,378,049	358.2	204,602			147,994		285,135			(52,938)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	22,407	8,193,905	365.68	299,586			216,698		407,425			(77,513)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	5,220	1,917,316	367.33	66,289			47,948		89,450			(17,151)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/08/2024	4,569	1,645,858	360.2	46,104			5,293		90,598			(38,165)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/04/2025	3,909	1,437,350	367.7	37,409			21,570		58,357			(14,812)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2025	6,500	2,380,784	366.27	66,171			38,234		103,711			(26,125)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/07/2025	5,221	1,893,706	362.74	61,446			35,541		97,118			(24,225)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/07/2025	4,086	1,507,189	368.91	37,219			21,528		57,657			(14,673)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/03/2026	7,042	2,524,744	358.52	116,759			84,362		162,612			(30,295)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/03/2026	13,111	4,807,258	366.65	169,922			122,775		230,153			(44,090)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/03/2026	5,082	1,882,208	370.38	58,441			42,226		77,673			(15,164)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZA1C2 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			42,610		77,959			(15,302)				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			17,547		393,713			(72,847)				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			24,208		119,448			(15,425)				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			17,357		90,029			(10,983)				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			1,568		9,216			(988)				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			134,883		466,145			(46,546)				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			240,168		862,587			(82,879)				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			32,362		111,884			(11,126)				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			28,945		104,173			(9,951)				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			41,725		143,663			(14,327)				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			25,272		90,612			(8,677)				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			9,229		204,389			(39,511)				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			7,716		173,207			(32,528)				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			44,102		446,903			(183,090)				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			20,871		198,261			(80,543)				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			324,939		640,289			(111,153)				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			18,776		175,774			(71,453)				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			102,861		201,904			(35,186)				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			20,373		53,119			(12,982)				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			35,874		93,229			(22,701)				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			54,334		140,298			(34,146)				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			32,464		83,798			(20,355)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/07/2026	39,396	10,948,936	277.92	369,534			270,698		534,856			(93,063)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/13/2023	12/08/2026	21,989	6,117,022	278.18	203,622			149,211		294,679			(51,233)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/08/2026	65,025	6,674,816	102.65	194,425			142,865		222,013			(49,054)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/11/2026	201,072	20,668,175	102.79	590,749			434,518		672,423			(148,637)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/06/2024	53,379	5,466,505	102.41	117,913			21,984		142,821			(91,266)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/11/2024	27,993	2,870,415	102.54	60,381		11,942		72,034			(46,085)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/12/2024	53,868	5,523,587	102.54	116,300		23,260		138,687			(88,517)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/05/2025	22,285	2,279,283	102.28	62,642		37,516		73,738			(23,905)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/08/2025	13,262	1,358,174	102.41	36,577		21,966		42,879			(13,900)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/11/2025	27,914	2,870,129	102.82	72,242		43,505		83,545			(27,340)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/12/2025	4,332	445,033	102.74	11,362		6,848		13,171			(4,294)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/13/2023	12/07/2026	84,792	8,684,398	102.42	261,159		191,838		299,600			(65,952)				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		23,627		178,659			(91,180)				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		12,254		91,062			(46,635)				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		8,953		62,396			(33,606)				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		49,448		107,548			(31,075)				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		62,066		133,030			(38,916)				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		1,044		2,013			(654)				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		12,187		20,290			(4,377)				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		562,245		886,791			(192,328)				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		141,788		219,411			(48,321)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI1K50	12/18/2023	12/13/2024	144,050	45,827,997	318.14	1,086,135		220,858		2,425,253			(828,972)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI1K50	12/18/2023	12/15/2025	12,492	3,974,062	318.14	131,661		79,795		238,722			(49,690)				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		253,796		1,769,208			(952,606)				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		124,346		262,724			(77,433)				03
DEC 24	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		116,370		185,857			(436,786)				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		11,479		203,136			(44,298)				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		12,329		225,000			(46,275)				03
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		28,051		126,867			(17,629)				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		15,489		71,553			(9,712)				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		10,664		33,210			(3,834)				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		127,089		402,598			(43,473)				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		197,998		648,889			(67,730)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/14/2026	4,203	1,573,767	374.48	54,778			40,405		130,120			(13,770)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/14/2026	6,974	2,641,492	378.79	78,774			58,105		193,986			(19,802)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	128,545,772	128,545,772	4,719.19	5,154,685			1,048,167		8,996,811			(3,934,217)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	102,349,488	102,349,488	4,719.19	4,708,076			957,353		9,209,747			(3,593,351)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	3,136,277	3,136,277	4,719.19	146,151			29,719		290,043			(111,547)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	8,962,989	8,962,989	4,719.19	436,498			88,759		917,856			(333,149)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	22,756,772	22,756,772	4,719.19	1,119,633			227,669		2,385,982			(854,539)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	7,460,139	7,460,139	4,719.19	379,721			77,213		851,447			(289,815)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	3,321,036	3,321,036	4,719.19	180,332			36,669		430,628			(137,635)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	9,813,901	9,813,901	4,719.19	544,672			110,755		1,281,042			(415,710)				03
DEC 24 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs Bank USA	12/18/2023	12/13/2024	7,910,860	7,910,860	4,719.19	348,078			70,779		652,543			(265,664)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	11,042	52,109,107	4,719.19	1,977,946			403,324		12,035,434			(1,513,847)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	13,044	61,558,105	4,719.19	2,813,897			573,783		14,217,831			(2,153,653)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	304	1,435,058	4,719.19	71,790			14,639		331,450			(54,945)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	1,384	6,531,076	4,719.19	344,546			70,257		1,508,457			(263,703)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	1,053	4,967,939	4,719.19	270,799			55,219		1,147,425			(207,260)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	2,449	11,558,429	4,719.19	654,461			133,452		2,669,604			(500,901)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	246	1,161,440	4,719.19	76,530			15,605		268,253			(58,574)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	1,027	4,844,768	4,719.19	323,146			65,893		1,118,977			(247,324)				03
DEC 24 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	1,651	8,570,575	5,191.11	255,692			52,138		1,054,152			(195,697)				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/13/2024	527	2,488,948	4,719.19	110,677			22,568		574,862			(84,708)				03
DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	12/19/2023	12/15/2025	103	533,906	5,191.11	38,015			23,071		95,123			(14,367)				03
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			42,356		1,143,990			(158,978)				03
DEC 24 NYSE Zebra2 Edge Call	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			36,742		357,655			(137,908)				03
DEC 24 NYSE Zebra2 Edge Call	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			28,324		261,083			(99,496)				03
DEC 25 NYSE Zebra2 Edge Call	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			22,810		61,003			(14,302)				03
DEC 25 NYSE Zebra2 Edge Call	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			27,660		73,695			(17,108)				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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	11/16/2026	1,945	536,645	275.93	19,312		14,125		29,049			(4,987)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/11/2026	38,940	10,985,448	282.11	283,875		209,377		423,331			(71,622)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/14/2026	58,415	16,454,399	281.68	436,362		322,162		651,028			(109,792)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/15/2026	32,577	9,121,181	279.99	266,153		196,562		397,934			(66,904)				03
DEC 24 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/19/2023	12/18/2026	47,588	13,347,342	280.48	379,272		280,377		566,586			(95,078)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	12/18/2023	12/13/2024	170,138	39,997,836	235.09	801,352		163,404		2,427,124			(613,325)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/18/2026	9,052	3,355,372	370.67	131,166		96,090		137,500			(33,841)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/14/2025	10,524	3,870,518	367.77	134,606		79,443		157,252			(53,221)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/19/2026	11,008	4,071,474	369.86	163,471		119,797		172,439			(42,136)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/18/2025	10,081	3,733,618	370.37	116,836		69,230		133,284			(45,930)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/19/2026	9,947	3,745,729	376.56	120,163		88,059		119,534			(30,973)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/20/2025	11,746	4,321,739	367.94	149,759		88,912		174,570			(58,704)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/20/2026	25,180	9,260,322	367.76	397,849		291,656		426,397			(102,454)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/20/2026	17,187	6,438,257	374.61	220,847		161,899		223,807			(56,872)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/20/2025	2,210	819,964	371.08	24,925		14,798		28,233			(9,770)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/10/2026	9,424	3,363,006	356.86	201,011		146,849		229,284			(52,255)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/10/2026	12,543	4,574,292	364.69	215,864		157,700		236,374			(56,117)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/10/2026	8,801	3,254,352	369.78	130,516		95,348		137,918			(33,929)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/11/2026	15,080	5,587,960	370.56	218,657		159,796		229,499			(56,789)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/12/2026	9,325	3,431,605	368.01	145,839		106,617		156,134			(37,841)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/13/2026	14,517	5,204,981	358.55	296,287		216,679		335,245			(76,805)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/13/2026	15,031	5,482,293	364.73	258,535		189,070		283,004			(67,019)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/13/2026	21,724	8,012,798	368.85	331,504		242,434		352,747			(85,934)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/16/2026	9,823	3,548,411	361.25	186,433		136,483		208,140			(48,191)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/16/2026	8,651	3,203,275	370.29	126,647		92,715		133,227			(32,737)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/20/2024	4,717	1,710,932	362.7	59,861		8,961		81,761			(49,108)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/16/2026	9,908	3,712,469	374.71	126,718		92,767		128,306			(32,755)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/17/2026	10,070	3,698,760	367.31	161,118		117,991		173,217			(41,608)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/20/2023	11/11/2025	7,660	2,804,676	366.16	104,019		61,205		123,068			(41,306)				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA																		03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 24 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
DEC 24 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
Spread	Index		Index	NA																		03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
	Index		Index	NA																		03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
	Index		Index	NA																		03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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MOZAIC2 Spread	Index		Index	NA																		03
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Spread	Index		Index	NA																		03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		

STATEMENT AS OF SEPTEMBER 30, 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		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	4,941	1,819,803	368.3	45,409			9,794		59,567			(34,851)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024	5,341	1,967,241	368.32	49,031			10,575		64,293			(37,632)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	4,791	1,765,244	368.43	43,792			9,541		57,234			(33,517)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	6,214	2,291,042	368.71	55,923			12,184		72,665			(42,801)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024	15,939	5,876,791	368.71	143,449			31,254		186,394			(109,791)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	7,442	2,754,715	370.14	61,920			13,626		77,736			(47,260)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	11,321	4,190,739	370.17	94,079			20,703		117,958			(71,804)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	5,355	1,978,144	369.42	46,372			10,204		59,282			(35,393)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024	7,510	2,780,069	370.2	62,255			13,700		78,052			(47,515)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	6,902	2,554,052	370.02	57,912			12,869		72,880			(44,077)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	10,608	3,925,717	370.07	88,683			19,707		111,548			(67,498)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024	5,577	2,063,999	370.06	46,683			10,374		58,697			(35,531)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	12/21/2023	12/04/2024	911	590,168	648.13	23,830			4,433		36,064			(18,981)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	12/21/2023	12/11/2024	1,513	982,019	649.17	55,381			11,202		95,687			(43,232)				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	12/21/2023	12/20/2024	1,624	1,071,613	659.84	47,162			10,481		85,377			(35,896)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2024	7,020	2,603,220	370.81	60,094			13,130		69,257			(46,123)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/19/2024	7,207	2,667,808	370.19	63,922			14,106		74,964			(48,924)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/19/2024	5,163	1,922,263	372.3	40,686			8,978		44,647			(31,140)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/20/2024	5,486	2,031,029	370.25	48,547			10,818		56,835			(37,053)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/20/2024	6,158	2,293,409	372.41	48,281			10,759		52,794			(36,850)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/15/2025	2,701	997,542	369.27	33,335			20,400		38,166			(12,704)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2025	2,780	1,035,764	372.62	30,132			18,488		33,432			(11,435)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/19/2025	2,584	956,438	370.2	30,822			18,928		34,996			(11,681)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/19/2025	2,940	1,116,321	379.75	23,693			14,550		24,072			(8,979)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/15/2026	6,351	2,339,849	368.41	99,778			74,097		105,763			(25,221)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/15/2026	6,189	2,304,224	372.33	86,579			64,296		89,020			(21,884)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	6,051	2,231,182	368.71	94,340			70,126		99,742			(23,780)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	8,310	3,076,268	370.17	124,075			92,228		129,820			(31,275)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	10,481	3,907,062	372.76	144,854			107,674		148,423			(36,513)				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2026	15,462	5,786,287	374.22	204,411			151,945		206,814			(51,526)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/21/2026	2,951	1,093,423	370.51	43,677			32,497		45,570			(10,979)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/21/2026	10,514	3,937,673	374.51	137,946			102,637		139,214			(34,676)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/13/2024	5,091	1,873,562	368.05	50,345			10,441		62,370			(39,189)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/13/2024	2,736	1,013,551	370.42	23,778			4,931		27,751			(18,509)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/22/2023	12/18/2024	5,572	2,054,459	368.69	53,550			11,700		65,264			(41,100)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/13/2024	1,117	311,607	278.96	6,311			1,316		12,084			(4,941)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2026	28,323	7,936,161	280.2	236,782			176,554		342,649			(59,576)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/19/2024	22,908	6,418,258	280.17	117,062			25,977		221,483			(90,098)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/24/2026	41,019	11,522,257	280.9	331,024			246,978		478,086			(83,135)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/20/2024	43,598	12,185,616	279.5	236,737			53,050		449,327			(181,697)				03
DEC 24 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2024	21,008	5,890,901	280.41	105,881			25,085		198,727			(79,921)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/19/2025	30,293	8,475,289	279.78	218,107			134,313		341,929			(82,887)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2025	6,773	1,894,433	279.69	49,174			30,360		76,983			(18,610)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2025	7,460	2,109,143	282.73	44,536			27,590		69,041			(16,762)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/18/2026	81,706	22,925,797	280.59	668,352			497,722		967,081			(168,782)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFM8T61CT2L1QCEMIK50	12/27/2023	12/21/2026	45,525	12,772,944	280.57	373,305			278,263		539,870			(94,012)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2026	15,514	5,831,622	375.9	198,886			148,936		194,504			(49,950)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,770	1,028,751	371.37	23,823			5,707		26,288			(18,116)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	4,652	1,727,506	371.37	40,005			9,583		44,144			(30,421)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	9,293	3,451,097	371.37	79,919			19,145		88,188			(60,774)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,741	1,017,688	371.35	23,596			5,652		26,052			(17,943)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	8,334	3,094,359	371.28	72,092			17,270		79,705			(54,822)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	4,459	1,659,874	372.27	36,517			8,825		39,142			(27,692)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	6,346	2,362,691	372.33	51,781			12,514		55,406			(39,267)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	8,258	3,074,627	372.33	67,384			16,284		72,101			(51,099)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	3,796	1,413,495	372.33	30,978			7,486		33,147			(23,492)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	6,618	2,399,472	362.55	123,895			91,774		134,402			(32,121)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	6,404	2,384,550	372.33	52,260			12,629		55,919			(39,630)				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	10,053	3,724,465	370.47	149,895			111,034		153,946			(38,862)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/20/2026	3,160	1,175,301	371.98	45,024			33,351		45,660			(11,673)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/23/2026	6,716	2,487,786	370.43	100,403			74,447		103,111			(25,957)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/23/2026	3,384	1,277,554	377.5	40,679			30,162		39,180			(10,516)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	5,842	2,111,569	361.45	112,866			83,715		123,127			(29,151)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	10,601	3,914,465	369.27	163,991			121,635		170,023			(42,355)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	3,790	1,413,921	373.02	52,422			38,883		52,676			(13,540)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2026	5,353	2,009,385	375.4	68,782			51,017		67,624			(17,765)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/25/2026	4,430	1,598,130	360.79	87,129			64,647		95,387			(22,482)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/25/2026	3,725	1,391,455	373.56	50,658			37,586		50,683			(13,071)				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2024	3,020	1,106,350	366.33	33,010			5,702		41,642			(27,308)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2026	12,687	4,599,327	362.52	238,137			176,805		258,218			(61,331)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/21/2025	9,892	3,631,877	367.15	133,345			80,510		152,528			(52,835)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2026	15,740	5,833,122	370.6	234,364			174,004		240,371			(60,360)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	2,943	1,092,461	371.17	25,401			5,757		28,207			(19,644)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/21/2025	3,685	1,368,402	371.37	42,153			25,451		46,429			(16,702)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2026	6,512	2,424,073	372.25	92,274			68,509		93,354			(23,765)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	2,670	988,568	370.3	24,187			5,481		27,545			(18,705)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2026	3,367	1,260,575	374.39	44,680			33,173		44,362			(11,507)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/24/2025	3,291	1,211,808	368.23	42,650			25,824		48,347			(16,826)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	3,477	1,291,182	371.36	29,936			7,171		33,024			(22,765)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	5,185	1,921,698	370.62	46,147			10,458		52,087			(35,689)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/27/2026	4,853	1,838,244	378.8	56,050			41,614		53,266			(14,436)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/25/2025	5,753	2,120,887	368.63	73,471			44,528		82,987			(28,943)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	4,938	1,843,067	373.25	38,219			9,156		39,525			(29,064)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/26/2025	6,876	2,535,255	368.73	87,458			53,055		98,738			(34,404)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024	2,647	980,567	370.47	23,768			5,387		26,926			(18,382)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	5,120	1,906,290	372.32	41,831			10,109		44,745			(31,722)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/26/2025	4,410	1,636,635	371.14	51,065			30,977		56,363			(20,087)				03

STATEMENT AS OF SEPTEMBER 30, 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)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	2,457	910,367	370.5	22,090			5,150		25,015			(16,940)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024	974	364,833	374.41	7,055			1,705		6,978			(5,350)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/28/2025	3,225	1,185,532	367.6	42,893			26,069		48,854			(16,825)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	3,077	1,140,925	370.76	27,295			6,364		30,655			(20,932)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	11/28/2025	4,458	1,656,652	371.6	50,778			30,861		55,759			(19,917)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2025	5,790	2,153,478	371.91	66,241			41,264		72,481			(24,978)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	3,087	1,144,392	370.76	27,378			6,383		30,748			(20,995)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	19,435	7,205,950	370.78	172,190			40,145		193,275			(132,045)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2025	11,750	4,402,162	374.64	120,559			75,100		128,150			(45,459)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024	3,512	1,301,275	370.55	31,500			7,344		35,604			(24,156)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2025	624	239,235	383.55	4,372			2,724		4,100			(1,649)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	4,920	1,823,927	370.75	43,686			10,279		49,103			(33,407)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	3,337	1,237,363	370.76	29,636			6,973		33,283			(22,663)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/22/2026	4,054	1,502,998	370.78	60,601			45,353		61,985			(15,248)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	6,312	2,340,356	370.78	55,987			13,173		62,842			(42,814)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/22/2026	7,576	2,839,852	374.84	100,233			75,013		99,047			(25,220)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024	2,635	977,131	370.76	23,403			5,507		26,283			(17,896)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2026	15,299	5,690,000	371.91	221,229			165,668		224,270			(55,562)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024	2,716	1,008,390	371.32	23,436			5,614		25,883			(17,822)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2024	7,196	2,709,211	376.49	57,720			12,954		199,770			(44,765)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/20/2024	13,842	5,201,353	375.76	115,905			26,267		394,201			(89,638)				03
DEC 24 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2024	5,241	1,970,414	375.96	43,553			10,154		148,196			(33,399)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2025	3,397	1,279,627	376.69	37,310			23,084		95,674			(14,226)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/19/2025	3,934	1,480,655	376.33	43,868			27,165		111,994			(16,703)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/23/2025	3,769	1,430,982	379.72	36,694			22,800		96,969			(13,894)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/15/2026	8,954	3,378,137	377.26	115,174			86,007		258,953			(29,167)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/18/2026	37,448	14,128,937	377.29	481,782			360,111		1,082,327			(121,671)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	12/27/2023	12/21/2026	14,701	5,557,230	378.03	184,826			138,279		417,249			(46,548)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/27/2023	12/22/2026	7,483	2,819,878	376.86	97,776		73,174		218,718			(24,602)				03	
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/27/2023	12/23/2026	10,241	3,862,230	377.13	132,707		99,347		297,303			(33,360)				03	
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/27/2023	12/13/2024	4,888	1,833,436	375.1	42,119		8,886		142,484			(33,233)				03	
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	12/27/2023	12/18/2024	6,013	2,258,276	375.56	50,797		11,288		172,504			(39,509)				03	
NOV 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	11/22/2024	2,209	225,725	102.18	5,441		871		6,328			(4,570)				03	
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/19/2024	42,411	4,396,351	103.66	77,231		17,333		73,244			(59,898)				03	
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/20/2024	84,083	8,700,074	103.47	160,094		36,282		156,842			(123,812)				03	
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/23/2024	48,137	4,981,242	103.48	91,750		21,391		89,969			(70,359)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/19/2025	24,699	2,551,120	103.29	63,105		39,078		67,645			(24,027)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/23/2025	23,696	2,457,545	103.71	56,682		35,220		59,750			(21,462)				03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/18/2026	211,602	21,953,731	103.75	577,886		431,944		610,594			(145,942)				03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/21/2026	128,506	13,340,232	103.81	348,380		260,643		367,658			(87,738)				03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/22/2026	89,357	9,265,445	103.69	246,179		184,237		260,643			(61,942)				03	
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/27/2023	12/23/2026	98,775	10,233,099	103.6	275,484		206,232		292,243			(69,251)				03	
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/19/2025	4,337	1,254,769	289.3		23,942	23,942		21,352							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	27,070		79,547			(18,907)				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	34,698		97,429			(22,229)				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	27,000		72,476			(16,046)				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	3,348		75,954			(30,247)				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	5,428		113,674			(40,861)				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	5,513		75,193			(25,322)				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	6,836		73,494			(20,358)				03	
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	3,925		28,089			(11,395)				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	51,818		129,908			(31,022)				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	52,030		128,519			(30,673)				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	188,275		364,434			(62,450)				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	227,698		437,200			(75,157)				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	89,922		173,233			(29,827)				03	

STATEMENT AS OF SEPTEMBER 30, 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 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		76,326		147,406			(25,162)				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		94,426		182,308			(31,168)				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		122,969		236,107			(40,539)				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		120,994		232,965			(39,791)				03
DEC 24 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		142,391		272,775			(46,828)				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		27,507		212,969			(85,366)				03
JAN 25 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		11,149		85,126			(34,601)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	12/27/2024	14,394	5,363,836	372.64	93,418		22,959		122,183			(70,459)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	01/02/2025	4,336	1,608,284	370.88	31,569		8,155		43,248			(23,414)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	01/03/2025	3,504	1,293,927	369.32	27,958		7,280		39,569			(20,678)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	12/29/2025	9,715	3,629,408	373.58	89,769		56,526		112,119			(33,243)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	01/02/2026	14,348	5,326,806	371.25	146,353		92,455		186,178			(53,898)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	01/02/2026	776	293,792	378.71	5,756		3,636		6,832			(2,120)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	12/28/2026	18,474	6,910,818	374.08	222,983		168,111		249,461			(54,872)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	12/29/2026	17,919	6,695,319	373.64	219,510		165,542		246,252			(53,968)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/04/2024	12/31/2026	32,664	12,154,408	372.1	420,064		316,978		476,491			(103,085)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/23/2026	127,829	13,228,992	103.49	318,166		239,508		384,790			(78,658)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/23/2026	99,381	10,365,411	104.3	220,923		166,306		262,816			(54,617)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/29/2026	64,889	6,710,207	103.41	163,586		123,367		198,128			(40,219)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/29/2026	70,057	7,304,098	104.26	156,927		118,345		186,884			(38,581)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/30/2026	44,874	4,639,954	103.4	113,351		85,509		137,227			(27,843)				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	5,137	1,927,980	375.3	63,126		47,606		156,128			(15,520)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/03/2024	12/30/2026	61,459	6,408,957	104.28	137,361		103,621		163,430			(33,740)				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		11,602		194,360			(35,606)				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		109,713		374,291			(35,767)				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		5,602		100,053			(17,191)				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		28,495		93,444			(9,278)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		3,850		63,582			(11,421)				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		56,161		191,525			(18,287)				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		15,565		75,619			(9,276)				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		14,515		73,395			(8,518)				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		60,826		202,039			(19,976)				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		59,638		205,658			(19,586)				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		44,727		147,958			(14,599)				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		75,232		258,594			(24,556)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/27/2024	60,709	6,285,860	103.54	92,582		22,753		111,734			(69,829)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/27/2024	15,845	1,647,682	103.99	21,612		5,311		24,387			(16,301)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/30/2024	13,550	1,404,499	103.65	20,204		5,093		24,058			(15,110)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/23/2025	12,100	1,254,676	103.69	24,890		15,596		30,636			(9,295)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/29/2025	10,841	1,126,808	103.94	21,433		13,496		26,163			(7,937)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.01/03/2024	12/30/2025	1,163	120,561	103.66	2,414		1,522		2,974			(893)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/12/2024	1,459	6,737,764	4,619.02	418,924		89,238		1,730,996			(329,686)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/01/2026	6,745	2,467,164	365.78	101,579		76,016		122,929			(25,563)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/13/2024	873	4,100,100	4,698.07	150,186		32,341		969,132			(117,845)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/01/2026	9,750	3,647,490	374.09	113,396		84,859		130,242			(28,537)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/13/2024	2,070	9,760,382	4,714.91	538,125		115,879		2,264,961			(422,246)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/01/2026	6,769	2,567,802	379.33	66,204		49,543		72,797			(16,661)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/16/2024	835	3,913,086	4,688.97	235,513		52,336		936,153			(183,177)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/02/2026	4,843	1,820,544	375.9	53,129		39,772		60,164			(13,358)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/18/2024	912	4,299,583	4,713.68	125,713		28,505		1,002,675			(97,208)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/04/2024	5,967	2,202,835	369.19	44,094		8,552		66,541			(35,542)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	12/03/2026	5,377	2,015,207	374.78	61,191		45,821		69,915			(15,370)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/05/2024	12/19/2024	891	4,216,667	4,731.98	206,504		47,286		964,116			(159,217)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.01/05/2024	11/28/2025	5,086	1,868,860	367.42	57,528		35,318		77,688			(22,210)				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	Index		Index	NA	01/05/2024	12/31/2024	2,653	983,775	370.84		18,490		4,713		26,487			(13,777)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/03/2026	7,377	2,812,507	381.27		67,570		50,598		72,974			(16,972)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/20/2024	953	4,453,024	4,672.54		238,226		55,081		1,086,605			(183,145)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024	3,439	1,275,448	370.87		23,936		6,101		34,253			(17,835)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/28/2025	4,896	1,829,862	373.78		42,396		26,028		54,757			(16,368)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/04/2026	10,340	3,768,377	364.45		162,130		121,444		197,426			(40,685)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/20/2024	1,732	8,209,634	4,739.18		446,359		103,204		1,863,448			(343,155)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024	4,578	1,697,557	370.84		31,906		8,133		45,705			(23,773)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/02/2025	7,093	2,630,062	370.8		70,007		43,136		92,521			(26,872)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/04/2026	11,582	4,317,209	372.74		140,842		105,498		163,318			(35,343)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/23/2024	1,562	7,391,695	4,733.29		426,671		101,472		1,692,423			(325,199)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	12/31/2024	3,421	1,268,720	370.87		23,810		6,069		34,072			(17,741)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/04/2025	8,127	3,028,873	372.7		74,117		45,750		96,503			(28,367)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	12/04/2026	9,740	3,685,927	378.43		98,277		73,615		108,993			(24,662)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/27/2026	5,407	1,987,219	367.54		77,047		57,584		92,459			(19,463)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025	2,683	992,205	369.78		19,963		5,172		29,225			(14,792)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/26/2024	1,009	4,794,087	4,749.16		135,894		33,201		1,080,608			(102,692)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024	1,161	5,540,263	4,773.99		157,017		38,698		1,215,454			(118,319)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025	13,928	5,151,499	369.86		103,208		26,736		150,760			(76,472)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/27/2026	6,742	2,517,613	373.44		79,889		59,708		92,247			(20,181)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/05/2024	01/02/2025	2,824	1,044,501	369.85		20,927		5,421		30,592			(15,506)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024	1,282	6,109,379	4,764.8		300,622		74,091		1,354,216			(226,531)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	01/05/2024	11/30/2026	5,211	1,909,296	366.4		76,966		57,579		92,899			(19,387)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024	1,107	5,285,182	4,774.07		271,185		66,836		1,159,389			(204,349)				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		5,173		29,858			(14,637)				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		53,627		83,024			(18,057)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	01/05/2024	12/27/2024	1,106	5,286,120	4,781.18		274,556		67,667		1,150,321			(206,889)				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		8,900		51,083			(25,184)				03

STATEMENT AS OF SEPTEMBER 30, 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 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/30/2024	915	4,319,727	4,721.22		242,272		61,249		1,006,847			(181,024)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025	16,580	6,107,169	368.35		134,296		35,066		201,213			(99,230)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025	3,157	1,162,927	368.34		25,573		6,678		38,344			(18,896)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	01/02/2025	1,153	5,416,620	4,696.22		303,506		78,624		1,299,084			(224,882)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	01/03/2025	1,183	5,534,192	4,678.1		288,001		75,200		1,353,833			(212,801)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025	7,284	2,685,321	368.68		57,832		15,101		86,291			(42,731)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	01/03/2025	1,763	8,282,898	4,699.01		481,408		125,701		1,981,800			(355,707)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024	2,950	1,095,126	371.17		20,034		4,937		28,518			(15,096)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024	2,655	984,505	370.88		18,343		4,521		26,293			(13,822)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024	2,505	931,360	371.79		16,383		4,038		22,950			(12,345)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	01/02/2026	160	765,971	4,791.81		89,310		56,497		201,410			(32,813)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024	2,778	1,031,253	371.24		18,778		4,628		26,690			(14,150)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024	6,377	2,371,065	371.8		41,644		10,263		58,374			(31,380)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/30/2024	2,452	908,898	370.67		17,238		4,358		24,800			(12,880)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/05/2024	1,262	5,748,307	4,553.8		381,066		74,832		1,572,442			(306,234)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/30/2024	3,058	1,133,948	370.81		21,314		5,388		30,574			(15,926)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/06/2024	1,289	5,869,184	4,553.32		209,989		41,745		1,607,107			(168,244)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/30/2024	9,808	3,637,441	370.87		68,165		17,233		97,573			(50,932)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/06/2024	1,716	7,814,330	4,554.23		528,770		105,117		2,137,777			(423,653)				03
DEC 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/31/2024	3,308	1,226,551	370.8		23,122		5,894		33,137			(17,228)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/09/2024	1,525	6,984,759	4,580.5		465,091		95,795		1,864,339			(369,296)				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/05/2024	12/11/2024	849	3,896,688	4,591.74		175,149		36,901		1,029,353			(138,248)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	11/30/2026	6,319	2,387,150	377.78		65,021		48,643		72,544			(16,378)				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		54,034		694,988			(216,136)				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		78,288		959,107			(287,055)				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		50,417		651,651			(170,642)				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		50,828		616,172			(167,731)				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		94,232		1,122,030			(285,946)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		86,871		878,005			(243,979)				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		66,358		716,341			(176,955)				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		170,227		607,905			(102,837)				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		211,532		874,903			(125,776)				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		186,315		684,230			(109,062)				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		155,154		576,660			(90,222)				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		239,616		857,111			(138,120)				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		50,436		183,199			(28,696)				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		508,958		1,240,614			(168,377)				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		496,887		1,218,654			(163,768)				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		245,764		653,378			(81,001)				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		413,275		1,041,661			(135,534)				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		480,912		1,195,960			(157,130)				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		473,354		1,235,948			(154,088)				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		342,736		852,426			(111,158)				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		226,145		616,007			(73,344)				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		348,340		913,284			(112,285)				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		280,680		698,567			(90,255)				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		445,538		1,152,719			(142,572)				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		355,346		887,577			(113,162)				03
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		166		2,218			(973)				03
JAN 25 NYSE Zebra2	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		30,703		221,846			(86,229)				03
JAN 25 NYSE Zebra2	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		12,358		84,885			(32,954)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/02/2026	15,924	4,476,209	281.09		104,942		66,570		165,598			(38,372)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/08/2026	8,339	2,365,724	283.68		46,367		29,553		72,516			(16,814)				03
NOV 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	11/27/2026	271	74,717	275.21		2,853		2,137		4,202			(717)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	12/31/2026	41,565	11,680,057	281.01		330,023		249,722		482,358			(80,300)				03
JAN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/08/2027	41,286	11,657,829	282.37		305,927		232,034		445,691			(73,893)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/04/2027	45,248	12,731,376	281.37		352,933		267,373		515,586			(85,560)				03

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JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM1K50	01/09/2024	01/05/2027	26,519	7,451,490	280.99	211,089		159,963		308,514			(51,126)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2024	58,424	6,006,579	102.81	117,432		29,856		139,872			(87,577)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2024	19,862	2,051,738	103.3	35,712		9,079		40,169			(26,633)				03
DEC 24 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2024	7,826	813,025	103.89	12,232		3,110		12,644			(9,122)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2025	9,992	1,030,125	103.09	24,601		15,568		28,613			(9,033)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2025	13,701	1,422,116	103.8	30,004		18,987		34,048			(11,017)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/05/2026	11,708	1,205,605	102.97	29,458		18,731		34,401			(10,727)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/05/2026	4,334	451,016	104.07	9,101		5,787		10,224			(3,314)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2026	63,234	6,539,625	103.42	169,782		128,433		192,773			(41,349)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	12/30/2026	48,149	5,020,928	104.28	114,931		86,940		128,035			(27,990)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/04/2027	75,538	7,751,669	102.62	225,706		170,990		260,387			(54,717)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/04/2027	41,515	4,295,959	103.48	110,720		83,879		125,573			(26,841)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/05/2027	59,170	6,074,940	102.67	175,734		133,171		202,491			(42,563)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/08/2024	01/05/2027	60,152	6,228,984	103.52	159,585		120,933		180,864			(38,652)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/09/2025	5,425	2,007,132	370	43,777		12,060		58,462			(31,717)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/06/2026	3,498	1,302,098	372.26	35,503		22,624		43,320			(12,879)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/09/2026	6,150	2,283,961	371.36	64,824		41,405		79,681			(23,418)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	11/16/2026	123	44,435	361.41	2,191		1,636		2,592			(555)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/04/2027	13,879	5,143,241	370.57	192,228		145,761		214,756			(46,467)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/05/2027	14,572	5,386,021	369.62	207,794		157,610		233,560			(50,183)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/08/2027	24,547	9,131,287	371.99	325,986		247,475		360,566			(78,511)				03
NOV 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	11/15/2024	103	37,152	361.58	1,236		181		1,895			(1,055)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/03/2025	5,945	2,199,257	369.95	47,736		12,569		63,954			(35,167)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/10/2024	01/08/2025	3,724	1,377,880	370	30,015		8,209		40,104			(21,807)				03
NOV 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	01/09/2024	11/15/2024	94	34,674	367.82	1,115		163		3,439			(952)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	01/09/2024	12/30/2026	6,727	2,526,632	375.58	88,956		67,354		203,035			(21,602)				03
DEC 24 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	01/09/2024	12/30/2024	2,735	1,022,258	373.71	24,619		6,277		83,357			(18,342)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	01/09/2024	12/30/2026	6,670	2,533,120	379.79	76,743		58,107		181,160			(18,637)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	12/30/2024	2,977	1,117,242	375.3		24,496	6,245		86,057			(18,250)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/04/2027	2,501	933,385	373.26		35,673	27,050		79,837			(8,623)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/08/2025	2,734	1,021,309	373.59		25,020	6,842		83,571			(18,178)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/04/2027	7,709	2,910,631	377.55		95,781	72,628		221,809			(23,153)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/08/2025	2,618	985,538	376.5		20,340	5,563		72,548			(14,777)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/05/2027	2,506	936,144	373.57		35,413	26,861		79,428			(8,553)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	12/30/2025	3,026	1,139,172	376.49		32,469	20,576		85,843			(11,893)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/05/2027	5,282	1,994,566	377.64		65,453	49,646		151,638			(15,807)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/07/2026	2,650	1,015,527	383.16		21,607	13,779		61,338			(7,827)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/08/2026	839	314,510	374.85		9,665	6,169		24,964			(3,497)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/08/2027	4,508	1,682,923	373.31		64,298	48,813		143,775			(15,486)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	11/25/2026	167	61,309	367.8		2,781	2,083		6,017			(698)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	01/08/2027	7,997	3,020,136	377.66		99,158	75,277		229,517			(23,882)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/03/2025	2,928	1,076,110	367.52		25,298	6,737		37,688			(18,562)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/06/2025	2,363	869,086	367.85		20,106	5,478		29,774			(14,628)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/06/2025	3,503	1,290,302	368.3		29,078	7,923		42,763			(21,155)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/06/2025	6,627	2,441,228	368.39		54,737	14,914		80,366			(39,823)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/07/2025	2,545	936,871	368.18		21,298	5,847		31,348			(15,452)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/07/2025	2,728	1,004,905	368.39		22,559	6,193		33,104			(16,366)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/07/2025	3,372	1,242,268	368.36		27,924	7,665		41,015			(20,258)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/07/2025	5,195	1,913,401	368.35		43,063	11,821		63,220			(31,241)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/08/2025	2,668	984,769	369.13		21,182	5,858		30,693			(15,325)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/08/2025	2,662	982,964	369.32		20,893	5,778		30,189			(15,115)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/08/2025	7,895	2,915,947	369.34		61,897	17,117		89,416			(44,780)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/08/2025	2,646	977,114	369.33		20,742	5,736		29,986			(15,006)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/08/2025	2,790	1,030,348	369.34		21,871	6,048		31,595			(15,823)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/11/2024	01/09/2025	3,977	1,467,850	369.08		31,697	8,829		45,951			(22,868)				03

STATEMENT AS OF SEPTEMBER 30, 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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JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/09/2025	12,371	4,566,437	369.13		98,224		27,361		142,404			(70,864)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/09/2025	2,751	1,015,440	369.13		21,842		6,084		31,667			(15,758)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/09/2025	3,403	1,256,039	369.13		27,017		7,526		39,170			(19,492)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/10/2025	2,948	1,088,859	369.32		23,203		6,510		33,489			(16,693)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/10/2025	2,779	1,026,385	369.4		21,756		6,104		31,372			(15,652)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/10/2025	3,018	1,114,801	369.39		23,661		6,638		34,101			(17,023)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/11/2024	.01/10/2025	4,052	1,496,746	369.42		31,684		8,889		45,678			(22,795)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/07/2026	8,065	3,003,415	372.42		107,501		81,212		115,279			(26,289)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/07/2026	4,397	1,649,521	375.17		53,772		40,622		56,380			(13,150)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/11/2024	4,891	1,794,796	366.95		47,248		10,196		64,858			(37,052)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/07/2026	6,802	2,567,804	377.49		77,206		58,325		79,314			(18,881)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/05/2025	17,648	6,570,330	372.29		181,426		113,391		214,104			(68,035)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/07/2026	5,338	2,029,538	380.22		55,406		41,857		55,418			(13,550)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/08/2025	7,893	2,924,012	370.47		87,530		54,849		104,956			(32,681)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/09/2025	5,605	2,076,704	370.5		62,161		38,985		74,467			(23,176)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/08/2026	3,247	1,182,202	364.14		55,386		41,854		62,708			(13,532)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/10/2025	4,738	1,773,258	374.27		44,963		28,223		52,096			(16,739)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/08/2026	4,840	1,800,722	372.06		65,241		49,302		70,175			(15,940)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/11/2025	5,810	2,152,265	370.43		64,667		40,627		77,521			(24,041)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/08/2026	5,662	2,130,626	376.3		66,812		50,489		69,378			(16,323)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/04/2026	4,743	1,730,881	364.97		78,916		59,562		88,947			(19,354)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/09/2026	4,513	1,644,600	364.38		76,502		57,829		86,486			(18,673)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/04/2026	19,304	7,198,165	372.88		253,272		191,157		270,720			(62,114)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/09/2026	4,954	1,869,605	377.39		56,476		42,691		58,059			(13,785)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/07/2026	4,751	1,732,741	364.72		79,720		60,224		89,946			(19,495)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/10/2026	6,123	2,265,233	369.93		88,177		66,675		96,282			(21,503)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/10/2026	6,045	2,292,963	379.3		64,745		48,956		65,391			(15,788)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/11/2026	7,316	2,664,421	364.18		124,815		94,407		141,184			(30,408)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.01/12/2024	.12/11/2026	10,778	4,010,728	372.13		145,176		109,808		155,987			(35,369)				03

STATEMENT AS OF SEPTEMBER 30, 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
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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		84,829		116,194			(27,323)				03
NOV 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/15/2024	217	995,696	4,588.04		104,246		15,482		260,434			(88,764)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/02/2024	209	990,227	4,737.02		80,706		15,637		222,638			(65,069)				03
DEC 24 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/11/2024	124	584,803	4,722.25		49,862		10,760		134,481			(39,101)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/07/2025	242	1,109,642	4,584.35		168,184		102,439		340,564			(65,745)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/13/2025	251	1,211,911	4,819.88		136,869		83,848		303,825			(53,021)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/20/2025	221	1,081,718	4,895.76		110,574		68,185		253,828			(42,390)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/26/2025	244	1,212,638	4,962.1		113,532		70,393		268,143			(43,139)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/02/2025	349	1,750,964	5,010.34		153,826		95,889		371,077			(57,937)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/05/2025	311	1,556,766	5,004.23		138,376		86,485		332,334			(51,891)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/11/2025	186	953,704	5,115.34		72,199		45,358		183,119			(26,841)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/06/2026	221	1,030,065	4,663.46		180,240		134,828		335,357			(45,412)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/09/2026	227	1,097,374	4,826.38		163,561		122,472		316,533			(41,089)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/13/2026	206	966,219	4,687.88		165,747		124,270		309,605			(41,477)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/16/2026	341	1,672,498	4,903.68		230,928		173,308		455,613			(57,620)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/20/2026	211	1,006,969	4,761.76		161,007		120,988		306,070			(40,019)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/24/2026	210	1,055,191	5,013.02		130,184		97,950		264,467			(32,234)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	11/27/2026	230	1,086,042	4,730.56		179,874		135,465		338,622			(44,409)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/03/2026	287	1,442,516	5,020.24		177,619		134,017		360,724			(43,602)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/04/2026	195	942,140	4,820.61		143,101		108,006		275,211			(35,095)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	01/12/2024	12/11/2026	277	1,409,182	5,084.18		162,735		123,088		335,828			(39,646)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/05/2025	5,458	1,268,046	232.33		43,554		27,222		92,705			(16,333)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/11/2025	16,795	3,925,164	233.71		122,772		77,130		265,666			(45,641)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/12/2025	4,949	1,162,518	234.91		33,404		21,004		73,354			(12,400)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/15/2025	6,093	1,435,131	235.53		39,484		24,890		87,290			(14,594)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/19/2025	16,500	3,889,121	235.7		105,932		67,000		234,222			(38,932)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/26/2025	7,987	1,891,540	236.83		47,602		30,280		106,347			(17,322)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	12/29/2025	5,703	1,353,654	237.34		32,852		20,948		73,741			(11,904)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBMPRO8K5P83	01/11/2024	01/02/2026	7,360	1,737,603	236.08		46,296		29,614		102,479			(16,682)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	01/11/2024	01/08/2026	4,268	1,010,335	236.71	25,780		16,568		57,375			(9,212)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	01/11/2024	12/12/2024	4,025	836,129	232.57	26,284		5,735		67,449			(20,550)				03
DEC 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	01/11/2024	12/20/2024	4,843	1,140,802	235.57	24,407		5,777		66,760			(18,630)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	7,303	1,722,820	235.91	36,368		10,232		98,171			(26,137)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	01/11/2024	01/09/2026	13,075	3,091,405	236.43	80,544		51,802		178,660			(28,742)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/08/2027	27,378	7,670,673	280.18	221,211		168,862		332,699			(52,349)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/11/2027	5,357	1,513,440	282.53	38,247		29,221		57,371			(9,026)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/08/2027	37,480	10,598,299	282.77	263,861		201,419		395,687			(62,442)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2027	13,401	3,758,414	280.46	106,805		81,623		160,624			(25,182)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/11/2027	17,019	4,764,036	279.93	139,383		106,489		209,708			(32,894)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2027	11,037	3,124,159	283.06	76,597		58,537		114,787			(18,060)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2025	8,263	2,316,211	280.32	39,496		11,063		79,183			(28,433)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2025	4,123	1,160,966	281.6	17,439		4,885		34,738			(12,554)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/10/2025	14,707	4,125,210	280.5	69,268		19,542		138,555			(49,726)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/10/2025	19,714	5,553,051	281.68	82,799		23,359		164,801			(59,439)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/09/2026	5,163	1,449,426	280.76	33,608		21,645		55,014			(11,963)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2026	5,278	1,487,195	281.78	32,195		20,782		52,583			(11,413)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2024	01/15/2025	152,644	48,795,826	319.67	1,066,984		312,432		2,369,106			(754,552)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/17/2024	01/15/2026	16,182	5,172,762	319.67	161,492		104,626		292,958			(56,867)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/17/2024	01/15/2025	225,838	83,541,986	369.92	1,526,665		447,034		2,463,110			(1,079,630)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/17/2024	01/15/2026	42,027	15,546,447	369.92	412,700		267,375		584,370			(145,325)				03
JAN 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/17/2024	01/15/2025	93,162	27,049,697	290.35	538,479		157,676		303,231			(380,803)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/16/2024	01/10/2025	9,254	3,479,273	375.96	65,798		18,615		261,289			(47,183)				03
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		8,917		133,148			(22,602)				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		20,088		91,693			(10,942)				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		52,912		167,178			(16,340)				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		50,141		160,163			(15,484)				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		175,674		579,932			(54,249)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02PNE81BXP4ROTDBPU41	01/16/2024	01/12/2027	6,842	2,599,416	379.9	73,369		56,122		185,685			(17,248)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2027	112,035	11,581,042	103.37	289,834		221,449		344,981			(68,385)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2027	126,517	13,160,300	104.02	299,213		228,615		351,806			(70,598)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/12/2027	42,594	4,403,766	103.39	110,020		84,156		130,898			(25,863)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/12/2027	51,992	5,419,087	104.23	119,581		91,470		139,981			(28,111)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2025	20,175	2,073,619	102.78	38,010		10,600		49,221			(27,410)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/09/2025	23,508	2,428,836	103.32	39,094		10,981		47,940			(28,112)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/10/2025	43,298	4,476,610	103.39	70,923		20,065		86,291			(50,858)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/10/2025	13,040	1,354,513	103.87	19,013		5,379		21,785			(13,634)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2026	10,097	1,040,640	103.06	23,709		15,279		29,192			(8,430)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2026	35,083	3,626,218	103.36	78,376		50,509		95,679			(27,867)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/09/2026	17,831	1,840,729	103.23	40,727		26,266		49,905			(14,461)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/09/2026	27,756	2,884,944	103.94	56,261		36,285		67,408			(19,976)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/16/2024	01/08/2027	88,268	9,073,934	102.8	246,532		188,364		296,388			(58,168)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	2,740,726	2,740,726	4,783.83	122,510		35,873		355,441			(86,637)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	11,051,993	11,051,993	4,783.83	503,971		147,572		1,463,733			(356,399)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	7,547,014	7,547,014	4,783.83	277,730		81,324		622,259			(196,406)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	113,195,195	113,195,195	4,783.83	3,792,039		1,110,376		7,921,274			(2,681,663)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	110,038,422	110,038,422	4,783.83	4,225,475		1,237,294		9,890,208			(2,988,182)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	4,556,893	4,556,893	4,783.83	177,263		51,906		420,755			(125,357)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	9,544,078	9,544,078	4,783.83	388,444		113,743		972,722			(274,701)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	23,968,703	23,968,703	4,783.83	982,717		287,757		2,498,134			(694,960)				03
JAN 25 IUL Rainbow Life	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	E570DZVIZ7FF32TWEFA76	01/17/2024	01/15/2025	8,476,688	8,476,688	4,783.83	358,564		104,994		956,510			(253,570)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJUFXT09	01/18/2024	01/15/2025	8,318	39,789,889	4,783.83	1,427,629		421,528		8,749,046			(1,006,101)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJUFXT09	01/18/2024	01/15/2025	18,149	86,821,779	4,783.83	3,735,248		1,102,887		19,090,471			(2,632,361)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJUFXT09	01/18/2024	01/15/2025	583	2,788,447	4,783.83	130,894		38,648		613,127			(92,245)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJUFXT09	01/18/2024	01/15/2025	1,347	6,443,819	4,783.83	318,323		93,990		1,416,874			(224,334)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJUFXT09	01/18/2024	01/15/2025	1,611	7,708,281	4,783.83	392,872		116,001		1,694,906			(276,871)				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)
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	3,639	17,406,444	4,783.83			271,531		3,827,349			(648,089)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	217	1,037,182	4,783.83			18,606		228,057			(44,408)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	1,235	5,906,691	4,783.83			107,143		1,298,770			(255,729)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	1,725	9,079,785	5,262.21			64,066		1,047,505			(152,912)				03
JAN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	485	2,319,727	4,783.83			28,687		510,064			(68,470)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2026	305	1,606,974	5,262.21			65,141		271,278			(34,991)				03
JAN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025	2,381	13,098,008	5,501.4			41,384		955,179			(98,776)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/16/2026	5,496	2,044,247	371.92			34,174		69,579			(18,318)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/10/2025	7,592	2,805,963	369.6			15,985		84,438			(40,043)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/08/2027	3,304	1,220,343	369.38			34,273		53,455			(10,460)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/08/2027	5,163	1,927,207	373.29			47,388		72,167			(14,462)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/10/2025	4,991	1,854,054	371.51			9,369		47,704			(23,469)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/11/2027	3,421	1,262,329	369.02			35,937		56,130			(10,928)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/16/2025	2,747	1,013,357	368.83			6,353		32,498			(15,022)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/11/2027	3,716	1,386,079	373			34,508		52,590			(10,493)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/17/2025	3,596	1,329,164	369.66			7,992		40,051			(18,723)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/12/2027	7,756	2,869,480	369.98			79,180		122,934			(24,049)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/09/2026	3,289	1,221,346	371.32			20,769		42,696			(11,300)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/12/2027	5,033	1,882,226	373.98			45,360		68,612			(13,777)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/12/2026	4,116	1,534,688	372.88			24,445		49,618			(13,215)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/15/2027	6,486	2,379,984	366.97			72,690		114,538			(21,998)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/13/2026	2,917	1,093,908	374.96			15,881		31,697			(8,567)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/15/2027	6,077	2,241,844	368.89			64,289		100,271			(19,456)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/15/2027	7,576	2,810,597	371.01			75,079		115,681			(22,721)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/16/2026	2,961	1,087,896	367.37			22,152		46,204			(11,874)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/15/2027	11,055	4,122,458	372.9			103,284		157,232			(31,257)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.01/18/2024	.01/16/2026	2,581	957,032	370.76			16,839		34,530			(9,026)				03
JAN 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMIPR08K5P83	.01/17/2024	.01/15/2025	161,877	38,442,602	237.48			202,180		1,932,520			(482,561)				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)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	2,888	1,059,515	366.91		25,989		7,797		39,003			(18,192)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	12,961	4,759,908	367.24		114,578		34,373		171,282			(80,205)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	2,714	996,203	367.1		24,179		7,254		36,197			(16,925)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/10/2025	2,301	848,704	368.79		18,480		5,287		27,182			(13,192)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	5,522	2,028,522	367.37		48,481		14,544		72,337			(33,937)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/10/2025	2,599	959,146	369.04		20,584		5,890		30,142			(14,695)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/10/2025	3,011	1,111,832	369.29		23,484		6,719		34,275			(16,765)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/13/2025	2,647	979,071	369.85		20,092		5,870		28,973			(14,223)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/13/2025	3,586	1,326,537	369.89		27,148		7,931		39,131			(19,217)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/13/2025	3,851	1,424,381	369.92		29,110		8,504		41,918			(20,606)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/14/2025	2,902	1,073,136	369.82		22,083		6,495		31,860			(15,588)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/14/2025	6,339	2,344,756	369.92		47,983		14,113		69,068			(33,870)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/13/2024	4,868	1,434,634	294.73		40,304		9,053		74,969			(31,251)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/16/2024	3,888	1,149,273	295.56		30,524		7,073		56,752			(23,452)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/14/2025	3,761	1,391,239	369.91		28,471		8,374		41,013			(20,097)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/19/2024	4,982	1,478,939	296.86		35,870		8,561		66,448			(27,309)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/20/2024	4,084	1,211,699	296.7		29,772		7,174		55,103			(22,598)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/09/2025	3,836	1,136,536	296.29		29,421		8,358		53,377			(21,063)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/23/2024	3,867	1,148,011	296.91		27,878		6,907		51,415			(20,971)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/10/2025	3,788	1,127,892	297.75		26,327		7,533		47,539			(18,794)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/27/2024	3,739	1,112,733	297.64		25,758		6,611		47,147			(19,148)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/13/2025	3,858	1,150,841	298.32		25,885		7,562		46,441			(18,323)				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	12/27/2024	3,707	1,102,889	297.5		25,765		6,612		47,242			(19,153)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	3,763	1,119,089	297.38		27,057		8,117		48,594			(18,940)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/03/2025	3,289	973,750	296.04		25,492		6,925		46,519			(18,566)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/17/2025	6,444	1,919,247	297.85		44,848		13,454		80,417			(31,394)				03
JAN 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/03/2025	3,645	1,080,388	296.41		27,556		7,486		50,265			(20,069)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/14/2025	3,052	1,128,970	369.92		23,103		6,795		33,255			(16,308)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	01/19/2024	01/15/2025	2,970	1,098,655	369.89		22,544		6,675		32,469			(15,869)				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)
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/15/2025	2,558	946,241	369.92		19,389		5,741		27,898			(13,648)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/15/2025	6,276	2,321,470	369.92		47,569		14,085		68,445			(33,484)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/15/2025	2,572	951,213	369.9		19,518		5,779		28,089			(13,739)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/15/2025	6,769	2,504,066	369.92		51,311		15,193		73,829			(36,118)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/16/2025	3,081	1,136,300	368.78		24,958		7,439		36,577			(17,519)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/16/2025	2,375	875,964	368.81		19,215		5,727		28,134			(13,488)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/16/2025	8,276	3,052,590	368.84		66,789		19,906		97,822			(46,882)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/16/2025	2,831	1,044,291	368.83		22,877		6,819		33,490			(16,059)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	01/19/2024	01/17/2025	2,946	1,081,211	367		26,397		7,919		39,557			(18,478)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	442	2,113,534	4,776.78		41,330		11,859		466,647			(29,471)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	427	2,038,538	4,772.64		84,187		24,156		452,167			(60,031)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	480	2,295,262	4,780.6		127,064		36,459		504,616			(90,605)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	653	3,125,373	4,782.66		184,700		52,996		685,537			(131,703)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025	682	3,261,050	4,782.86		202,214		58,022		715,138			(144,192)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025	330	1,577,922	4,783.61		33,982		9,955		346,566			(24,027)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025	614	2,934,659	4,783.47		176,357		51,665		644,653			(124,692)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/14/2025	366	1,748,130	4,778.4		54,411		16,048		386,439			(38,363)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/15/2025	383	1,809,704	4,721.87		126,158		37,459		425,784			(88,699)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025	471	2,244,078	4,761.06		68,556		20,490		506,140			(48,066)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2025	472	2,250,818	4,765.35		131,232		39,223		505,273			(92,009)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	481	2,285,027	4,746.53		137,991		41,513		523,965			(96,479)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	585	2,762,080	4,719.89		184,917		55,630		651,793			(129,288)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	511	2,430,092	4,752.4		135,965		40,903		553,681			(95,062)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	302	1,439,295	4,762.25		87,121		26,209		324,422			(60,912)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/17/2025	774	3,743,376	4,834.03		213,907		64,351		778,447			(149,556)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/21/2025	494	2,364,072	4,782.28		158,332		48,852		522,887			(109,480)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
	Annuity		Index	B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	73	357,274	4,862.85		44,718		29,193		88,797			(15,524)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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	.01/03/2025	718	3,363,766	4,684.78	200,421		54,607		817,094			(145,813)				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		50,036		653,815			(133,607)				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		25,675		345,115			(66,436)				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		17,587		313,573			(45,044)				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		18,984		433,767			(48,131)				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		27,979		457,544			(70,228)				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		28,607		389,497			(71,802)				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		54,123		668,958			(135,848)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/19/2025	5,918	2,243,191	379.03	44,742		28,583		50,514			(16,159)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/17/2026	7,313	2,765,705	378.2	79,710		60,799		83,159			(18,910)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/11/2026	7,024	2,565,274	365.2	114,215		86,964		130,895			(27,251)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2026	14,303	5,278,958	369.09	207,674		158,452		232,503			(49,222)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/11/2026	7,306	2,711,831	371.2	99,210		75,539		109,555			(23,671)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2026	23,721	8,945,088	377.09	268,289		204,700		282,605			(63,589)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2026	7,843	2,968,650	378.51	84,704		64,628		88,079			(20,076)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2026	7,889	3,003,996	380.78	78,969		60,252		80,414			(18,717)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2026	11,057	4,243,570	383.79	99,955		76,264		98,641			(23,691)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/11/2026	7,311	2,728,190	373.17	93,360		71,085		101,632			(22,275)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/11/2026	10,737	4,021,352	374.52	131,425		100,068		141,528			(31,357)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/14/2026	7,972	2,934,792	368.15	118,938		90,641		133,967			(28,297)				03
DEC 24 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/20/2024	6,870	2,554,112	371.79	49,050		11,855		62,327			(37,195)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/14/2026	6,835	2,571,561	376.21	79,359		60,479		84,286			(18,881)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/12/2025	7,387	2,758,527	373.43	70,989		45,090		84,942			(25,899)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/14/2026	10,396	3,951,403	380.08	106,354		81,050		109,004			(25,303)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/16/2025	10,923	4,117,075	376.91	90,554		57,708		104,728			(32,845)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/15/2026	6,808	2,509,081	368.55	100,418		76,549		112,795			(23,868)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/15/2026	10,288	3,870,028	376.16	119,755		91,291		127,176			(28,465)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/22/2024	.12/18/2025	6,688	2,498,812	373.6	64,076		40,901		76,545			(23,174)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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		56,097		76,159			(17,491)				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		40,785		73,485			(23,108)				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		87,370		114,733			(27,242)				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		41,258		77,454			(23,324)				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		57,977		79,128			(18,055)				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		201,373		449,033			(60,219)				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		167,207		393,681			(50,002)				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		148,583		367,506			(44,433)				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		224,393		557,029			(67,103)				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		197,069		459,024			(58,443)				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		205,511		513,644			(60,946)				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		50,190		436,061			(124,232)				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		55,472		498,720			(129,607)				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		36,334		309,582			(84,106)				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		27,350		239,627			(60,508)				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		131,341		422,243			(70,161)				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		133,192		419,224			(70,546)				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		118,605		380,399			(62,032)				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		188,037		439,162			(56,706)				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		260,722		613,361			(78,342)				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		191,086		449,803			(57,349)				03
JAN 25 NYSE Zebra2 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		13,379		90,237			(31,258)				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		5,659		38,124			(13,222)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/17/2025	15,732	4,393,363	279.26		82,594		24,917		166,498			(57,677)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/17/2025	25,386	7,122,316	280.56		118,045		35,611		238,357			(82,434)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2025	17,277	4,840,463	280.17		83,966		26,138		168,667			(57,828)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2025	4,928	1,383,891	280.83		22,520		7,010		45,178			(15,510)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/16/2026	11,471	3,202,496	279.17		82,251		53,770		135,673			(28,480)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2026	3,456	977,136	282.7		19,736		12,959		32,445			(6,778)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		47,224		119,228			(25,013)				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		394,628		777,650			(118,011)				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		36,630		91,931			(19,158)				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		282,937		556,471			(84,610)				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		46,875		92,202			(13,951)				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		62,705		123,142			(18,662)				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		102,345		200,847			(30,351)				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		151,424		296,901			(44,906)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2026	2,591	962,172	371.35	28,242		18,582		33,833			(9,660)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2026	2,936	1,094,910	372.95	30,004		19,742		35,497			(10,262)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	6,197	2,280,141	367.96	94,810		73,052		105,692			(21,758)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/17/2025	6,662	2,454,240	368.38	61,093		18,482		81,425			(42,611)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	2,852	1,057,335	370.68	40,248		31,011		44,093			(9,237)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/17/2025	7,831	2,900,264	370.37	64,290		19,449		82,646			(44,841)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/15/2027	5,003	1,861,661	372.12	67,589		52,077		73,289			(15,511)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2025	3,472	1,284,450	369.94	29,408		9,180		38,056			(20,228)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/19/2027	4,484	1,654,226	368.91	66,858		51,571		74,029			(15,287)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2025	3,351	1,246,810	372.08	25,098		7,835		31,047			(17,264)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/19/2027	3,243	1,209,702	373	42,745		32,971		46,026			(9,774)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2025	2,857	1,056,192	369.63	24,631		7,735		32,069			(16,896)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2027	11,179	4,134,318	369.82	162,323		125,310		178,717			(37,013)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/23/2025	3,447	1,281,384	371.7	26,441		8,304		32,982			(18,137)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2027	12,413	4,641,912	373.95	159,013		122,755		170,016			(36,258)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/16/2026	2,650	980,129	369.86	30,502		19,968		36,967			(10,534)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/21/2026	2,540	953,516	375.4	23,419		15,387		27,131			(8,032)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/24/2024	01/22/2026	3,188	1,179,146	369.92	36,721		24,144		44,471			(12,577)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/23/2024	01/16/2025	39,199	4,048,038	103.27	87,805		26,391		82,158			(61,414)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/23/2024	01/17/2025	69,394	7,169,049	103.31	154,262		46,667		143,689			(107,594)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/23/2024	01/22/2025	27,235	2,830,811	103.94	52,999		16,544		45,499			(36,455)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		126,694		191,252			(66,837)				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		19,248		28,057			(10,027)				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		754,709		984,954			(224,788)				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		131,488		168,914			(38,977)				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		246,225		313,836			(72,729)				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		11,286		118,382			(25,947)				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		10,522		114,750			(24,191)				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		30,396		115,990			(15,842)				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		17,276		176,575			(39,351)				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		22,790		88,099			(11,704)				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		13,570		145,354			(30,909)				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		220,010		611,127			(64,740)				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		6,815		71,172			(14,836)				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		181,650		521,536			(53,452)				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		28,535		80,318			(8,357)				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		6,546		71,323			(14,251)				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		32,756		94,511			(9,593)				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		7,126		73,045			(15,376)				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		80,087		225,392			(23,371)				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		8,429		90,559			(18,188)				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		163,600		475,570			(47,741)				03
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		22,495		83,212			(11,724)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/21/2026	6,977	2,582,780	370.16		102,290		78,632		109,155			(23,658)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/21/2026	8,659	3,277,495	378.52		97,757		75,148		97,358			(22,609)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/21/2026	8,864	3,391,555	382.61		87,490		67,256		83,541			(20,235)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/22/2026	5,084	1,884,271	370.64		73,461		56,487		78,146			(16,974)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/22/2026	7,013	2,655,480	378.65		78,896		60,667		78,464			(18,230)				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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/26/2024	3,338	1,240,805	371.7		25,971		6,768		30,783			(19,203)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/22/2026	3,043	1,165,806	383.16		29,483		22,671		27,998			(6,812)				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/27/2024	3,596	1,345,664	374.2		24,094		6,333		26,299			(17,761)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/22/2026	6,929	2,672,135	385.62		61,741		47,475		57,022			(14,266)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/19/2025	3,977	1,492,343	375.2		37,587		24,257		41,911			(13,330)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/23/2026	5,914	2,253,007	380.99		61,619		47,395		59,892			(14,224)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/23/2025	9,991	3,778,517	378.2		83,223		53,879		89,717			(29,345)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/24/2026	12,502	4,646,388	371.64		175,409		134,955		185,158			(40,453)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/24/2025	4,033	1,531,905	379.85		31,255		20,250		32,999			(11,005)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/24/2026	16,845	6,390,228	379.36		185,292		142,560		183,043			(42,733)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/26/2025	4,122	1,531,778	371.65		45,378		29,447		52,253			(15,931)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/24/2026	8,046	3,067,859	381.28		83,117		63,949		80,516			(19,169)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/26/2025	4,099	1,550,708	378.31		34,063		22,104		36,680			(11,959)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/24/2026	4,130	1,588,882	384.72		37,996		29,233		35,457			(8,763)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/26/2025	4,047	1,538,877	380.24		30,880		20,038		32,444			(10,841)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/28/2026	9,435	3,506,274	371.61		132,756		102,254		140,112			(30,501)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/26/2025	2,063	789,030	382.41		14,278		9,265		14,544			(5,013)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/28/2026	10,742	4,081,917	379.99		116,015		89,360		113,910			(26,655)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/28/2026	10,858	4,171,644	384.2		101,957		78,532		95,718			(23,425)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	01/29/2024	12/28/2026	5,731	2,219,402	387.27		48,426		37,300		43,858			(11,126)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2025	13,812	3,873,203	280.42		65,608		20,892		131,733			(44,716)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2025	5,989	1,682,103	280.85		27,311		8,697		54,813			(18,614)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/24/2025	20,926	5,836,384	278.9		114,258		36,601		228,813			(77,657)				03
JAN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/24/2025	13,945	3,908,477	280.27		67,217		21,532		134,940			(45,685)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	14,428	4,017,629	278.47		108,639		71,975		178,472			(36,664)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	6,037	1,689,648	279.89		41,594		27,557		68,370			(14,037)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/23/2026	3,702	1,041,901	281.42		23,065		15,281		37,946			(7,784)				03
JAN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/15/2027	1,214	342,470	282.01		8,865		6,862		13,396			(2,003)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMIK50	01/29/2024	01/26/2026	3,494	980,118	280.48		23,203		15,405		38,147			(7,798)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		76,947		149,683			(22,272)				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		8,897		21,940			(4,485)				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		164,226		319,717			(47,534)				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		101,359		197,377			(29,337)				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		117,384		228,368			(33,856)				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		92,117		179,066			(26,568)				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		98,975		192,492			(28,512)				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		154,767		300,757			(44,585)				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	10,075	3,732,404	370.48	89,865		29,541		106,645			(60,323)				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	4,812	1,782,765	370.46	42,974		14,127		51,018			(28,847)				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	5,037	1,871,546	371.55	42,362		14,004		49,146			(28,358)				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	15,480	5,755,099	371.78	128,638		42,525		148,300			(86,113)				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	6,629	2,461,039	371.25	56,745		18,759		66,218			(37,986)				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	5,490	2,023,168	368.5	53,805		16,555		66,535			(37,249)				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	4,846	1,785,642	368.46	47,832		15,091		59,077			(32,742)				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	11,165	4,118,182	368.86	107,850		34,026		132,306			(73,824)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/22/2025	5,521	2,041,589	369.77	50,795		16,123		61,287			(34,672)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/22/2025	12,105	4,478,063	369.95	110,272		35,002		132,574			(75,270)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/22/2025	3,383	1,251,548	369.95	30,819		9,783		37,052			(21,037)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/22/2025	8,033	2,971,986	369.95	73,185		23,230		87,986			(49,955)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/23/2025	5,234	1,933,795	369.47	48,990		15,644		59,434			(33,346)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/23/2025	6,736	2,489,747	369.64	62,506		19,960		75,539			(42,546)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/24/2025	5,655	2,092,169	370	51,513		16,547		61,800			(34,965)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/24/2025	16,391	6,068,925	370.27	147,023		47,228		175,544			(99,795)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/24/2025	5,865	2,169,012	369.84	53,897		17,313		64,865			(36,584)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/24/2025	3,269	1,211,301	370.51	28,966		9,305		34,382			(19,661)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/27/2025	6,316	2,339,194	370.35	56,656		18,519		67,452			(38,137)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/30/2024	01/27/2025	8,620	3,193,441	370.48	76,802		25,104		91,154			(51,698)				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	5,066	1,876,452	370.38	45,394		14,922		54,036			(30,472)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/03/2025	4,084	771,265	188.83		20,341		5,674		31,075			(14,667)				03
JAN 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/29/2025	5,577	1,051,957	188.63		30,561		10,103		43,823			(20,458)				03
DEC 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	12/22/2025	5,160	983,143	190.54		26,418		17,114		39,579			(9,304)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/02/2026	4,980	952,498	191.25		24,254		15,847		36,122			(8,408)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/06/2026	4,990	962,035	192.8		21,506		14,093		31,556			(7,413)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/08/2026	6,128	1,168,037	190.61		31,497		20,672		47,110			(10,826)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/12/2026	5,408	1,030,153	190.47		28,178		18,548		42,160			(9,631)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/16/2026	5,917	1,136,289	192.04		27,336		18,046		40,336			(9,291)				03
JAN 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/30/2024	01/29/2026	9,654	1,841,156	190.71		49,912		33,252		74,345			(16,660)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/30/2024	01/02/2025	1,394	932,083	668.5		47,657		13,191		77,170			(34,466)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/30/2024	01/15/2025	1,737	1,164,605	670.33		51,287		15,577		75,798			(35,710)				03
JAN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/30/2024	01/29/2025	2,818	1,896,441	672.9		79,927		26,422		124,490			(53,505)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/23/2026	22,543	2,343,343	103.95		59,829		39,693		55,076			(20,136)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/23/2026	23,671	2,476,209	104.61		56,550		37,517		50,437			(19,033)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/15/2027	2,312	238,770	103.27		7,526		5,831		7,241			(1,695)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/22/2027	97,934	10,163,615	103.78		299,091		232,167		283,954			(66,924)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/22/2027	117,935	12,339,532	104.63		322,434		250,287		298,505			(72,147)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/25/2027	149,804	15,600,563	104.14		437,127		339,587		410,781			(97,541)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/25/2027	104,102	10,929,718	104.99		271,499		210,917		248,639			(60,582)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/23/2025	38,849	4,036,007	103.89		82,243		26,262		66,234			(55,981)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/24/2025	66,211	6,895,257	104.14		132,820		42,666		103,054			(90,154)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/29/2024	01/24/2025	24,224	2,534,834	104.64		43,410		13,945		30,944			(29,465)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/30/2025	8,333	3,104,879	372.62		65,494		22,013		74,652			(43,481)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/31/2025	5,722	2,124,961	371.37		48,350		16,340		56,744			(32,010)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/23/2026	7,064	2,623,365	371.35		81,170		54,151		92,246			(27,019)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/26/2026	6,370	2,375,539	372.95		68,792		45,988		77,163			(22,803)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/30/2026	6,181	2,306,302	373.15		66,380		44,497		74,310			(21,883)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/22/2027	9,586	3,569,127	372.32		135,069		105,234		139,713			(29,835)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/25/2027	12,977	4,836,899	372.73		180,899		141,051		186,444			(39,848)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/26/2027	19,340	7,196,518	372.11		274,818		214,338		284,519			(60,480)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/29/2027	44,892	16,772,126	373.61		610,083		476,190		624,513			(133,893)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/01/2024	01/24/2025	14,154	5,254,021	371.21		119,599		38,853		140,983			(80,746)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/30/2025	6,906	2,619,698	379.33		53,699		18,099		172,325			(35,600)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/31/2025	3,986	1,508,338	378.37		32,783		11,110		103,144			(21,674)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/26/2026	5,903	2,234,821	378.59		65,574		43,898		158,038			(21,676)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/30/2026	5,102	1,930,527	378.39		57,265		38,441		137,460			(18,825)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/22/2027	10,244	3,884,233	379.19		132,462		103,298		283,366			(29,164)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/25/2027	12,409	4,713,189	379.83		157,346		122,799		337,912			(34,546)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/26/2027	14,409	5,467,707	379.46		184,995		144,416		396,146			(40,580)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/29/2027	41,343	15,737,202	380.65		511,218		399,389		1,102,868			(111,829)				03
JAN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/01/2024	01/24/2025	14,665	5,537,539	377.59		124,926		40,698		390,528			(84,228)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2026	6,138	1,727,734	281.5		39,281		26,368		62,732			(12,913)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/29/2027	60,367	16,890,790	279.8		508,897		397,576		751,473			(111,321)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/29/2027	56,883	16,059,175	282.32		419,796		327,965		619,169			(91,830)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	02/01/2027	10,497	2,951,788	281.21		82,294		64,342		121,438			(17,952)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	02/01/2027	9,921	2,816,376	283.89		67,361		52,667		99,024			(14,695)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/29/2025	8,974	2,511,453	279.87		46,842		15,701		90,244			(31,141)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2025	5,560	1,561,013	280.74		26,856		9,052		51,582			(17,805)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2025	13,466	3,792,963	281.67		59,654		20,106		113,965			(39,548)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/31/2025	9,012	2,527,542	280.45		44,792		15,179		85,966			(29,612)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/31/2025	4,308	1,211,225	281.15		20,076		6,803		38,426			(13,272)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/31/2025	9,027	2,551,259	282.62		36,560		12,390		69,186			(24,170)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/29/2026	3,438	961,124	279.55		24,926		16,721		39,852			(8,205)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2026	5,624	1,592,933	283.25		31,999		21,480		50,973			(10,519)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2026	5,122	1,433,286	279.82		36,521		24,516		58,388			(12,006)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/02/2024	01/30/2026	1,328	382,180	287.86		5,443		3,654		8,479			(1,789)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/24/2025	562	2,733,053		4,866.72	246,685		80,593		550,237			(166,092)				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)
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/29/2025	504	2,523,274	5,007.49		176,672		59,386		429,463			(117,287)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/31/2025	606	3,011,896	4,967.01		229,636		78,038		540,496			(151,598)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/31/2025	117	602,762	5,130.76		32,853		11,165		86,966			(21,689)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/23/2026	425	2,086,092	4,903.26		275,479		184,294		501,833			(91,185)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/29/2026	508	2,565,323	5,049.75		284,973		191,429		540,731			(93,544)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	02/04/2026	375	1,913,922	5,107.06		198,589		133,939		383,276			(64,651)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/22/2027	523	2,627,330	5,025.69		396,780		309,708		667,215			(87,071)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/25/2027	373	1,906,859	5,114.28		264,347		206,498		452,136			(57,849)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/26/2027	393	1,982,994	5,051.7		292,654		228,670		494,305			(63,984)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/26/2027	417	2,189,961	5,255.99		262,892		205,414		462,662			(57,477)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/29/2027	440	2,119,246	4,821.07		389,257		304,387		630,294			(84,870)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	01/29/2027	739	3,896,658	5,273.95		460,621		360,191		811,929			(100,430)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	02/01/2027	418	2,186,523	5,225.54		272,444		213,206		475,106			(59,238)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/05/2024	02/02/2027	468	2,394,627	5,117.6		333,117		260,753		568,184			(72,364)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/29/2025	39,141	4,089,483	104.48		70,728		23,774		54,116			(46,954)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/30/2025	30,251	3,163,337	104.57		53,605		18,118		40,468			(35,487)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/31/2025	47,651	4,974,780	104.4		87,869		29,861		68,316			(58,008)				03
JAN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/31/2025	1,787	187,027	104.66		3,106		1,055		2,313			(2,050)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/29/2026	13,134	1,370,628	104.36		31,967		21,474		29,608			(10,493)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/29/2026	9,416	989,169	105.05		20,480		13,757		18,335			(6,723)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/30/2026	14,226	1,482,180	104.19		35,607		23,935		33,233			(11,672)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/02/2024	01/30/2026	5,304	556,560	104.94		11,753		7,900		10,584			(3,853)				03
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		5,279		6,587			(1,549)				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		319,403		390,751			(89,057)				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		367,922		438,490			(102,585)				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		141,903		174,217			(39,427)				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		44,194		52,910			(12,279)				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		97,623		1,000,988			(200,340)				03

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JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025	321	1,554,078	4,845.59	85,844		28,615		321,443			(57,229)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/27/2025	609	2,973,607	4,886.22	180,636		60,212		586,662			(120,424)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025	718	3,519,722	4,900.96	88,227		29,740		683,496			(58,488)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/29/2025	770	3,793,813	4,925.75	128,762		43,403		715,123			(85,359)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	342	1,676,903	4,899.5	77,604		26,303		326,385			(51,301)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	504	2,478,309	4,920.11	132,818		45,017		470,623			(87,801)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2025	575	2,831,225	4,924.64	158,738		53,802		534,709			(104,936)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	500	2,423,147	4,844.55	68,645		23,393		503,188			(45,252)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	596	2,892,661	4,854.11	167,805		57,185		594,145			(110,620)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	595	2,897,650	4,866.81	158,981		54,178		586,509			(104,803)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	469	2,299,233	4,907.02	125,494		42,766		443,899			(82,728)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/31/2025	481	2,373,864	4,938.76	129,807		44,236		441,097			(85,571)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025	368	1,806,565	4,912.08	86,138		29,826		347,662			(56,312)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	02/03/2025	517	2,565,370	4,958.29	139,043		48,145		466,786			(90,898)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	02/04/2025	426	2,110,287	4,952.33	58,378		20,320		387,155			(38,059)				03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	02/05/2025	782	3,850,812	4,922.55	197,494		69,096		733,088			(128,399)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/30/2026	85	432,915	5,090.72	45,397		30,558		87,792			(14,839)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/22/2025	574	2,779,420	4,839.75	86,356		27,961		576,608			(58,395)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025	779	3,766,839	4,835.17	207,796		67,682		785,927			(140,114)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/23/2025	733	3,567,688	4,863.99	217,443		70,824		720,007			(146,619)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	534	2,597,240	4,868.03	56,570		18,534		522,095			(38,036)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	511	2,484,589	4,864.78	110,869		36,325		501,348			(74,545)				03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/06/2024	01/24/2025	534	2,607,601	4,883.88	142,354		46,640		514,507			(95,714)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	02/06/2024	01/30/2025	19,010	7,061,902	371.49	149,986		50,836		186,534			(99,151)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	02/06/2024	01/30/2025	2,800	1,040,157	371.49	22,092		7,488		27,475			(14,604)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	02/06/2024	01/31/2025	2,359	874,825	370.8	19,393		6,609		24,446			(12,784)				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7PNE97	02/06/2024	01/31/2025	3,834	1,423,198	371.19	30,827		10,505		38,558			(20,321)				03

STATEMENT AS OF SEPTEMBER 30, 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	Annuit		Index	NA	02/06/2024	01/31/2025	18,438	6,843,744	371.17		148,428		50,582		185,710			(97,847)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	01/31/2025	11,879	4,412,477	371.45		94,082		32,062		117,069			(62,021)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	01/31/2025	12,645	4,693,634	371.18		101,667		34,646		127,263			(67,021)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	01/31/2025	3,872	1,439,196	371.7		30,201		10,292		37,415			(19,909)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/03/2025	2,591	961,561	371.09		21,040		7,285		26,353			(13,755)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/03/2025	2,782	1,033,103	371.29		22,315		7,727		27,867			(14,588)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/03/2025	13,941	5,176,710	371.34		111,525		38,617		139,080			(72,908)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/04/2025	2,366	878,181	371.09		19,240		6,697		24,094			(12,543)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/04/2025	12,426	4,614,252	371.34		99,532		34,644		124,111			(64,888)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/04/2025	2,854	1,059,505	371.3		22,914		7,975		28,589			(14,938)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/05/2025	2,699	999,060	370.11		23,215		8,122		29,598			(15,093)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/05/2025	3,241	1,199,716	370.14		27,810		9,730		35,462			(18,080)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/05/2025	9,125	3,377,634	370.15		78,293		27,392		99,761			(50,901)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/05/2025	6,060	2,243,002	370.15		51,992		18,190		66,249			(33,802)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	02/05/2025	7,401	2,741,186	370.39		62,611		21,905		79,497			(40,706)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	02/06/2024	01/30/2025	2,614	970,870	371.44		20,675		7,008		25,749			(13,668)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/06/2025	1,894	706,686	373.15		13,995		4,935		16,408			(9,060)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	01/30/2026	3,744	1,391,646	371.74		41,254		27,808		48,166			(13,446)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/02/2026	3,541	1,326,986	374.75		34,631		23,390		39,414			(11,241)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/05/2026	3,430	1,279,222	372.95		36,152		24,466		41,787			(11,686)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/06/2026	1,936	724,138	373.99		19,595		13,270		22,435			(6,325)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/01/2027	5,348	1,988,227	371.78		74,870		58,699		79,805			(16,171)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/01/2027	6,746	2,534,262	375.67		83,853		65,741		86,755			(18,112)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/02/2027	6,154	2,285,519	371.39		87,202		68,384		93,200			(18,818)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	01/31/2025	6,329	2,349,880	371.3		51,580		17,627		63,104			(33,953)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/02/2027	13,169	4,945,497	375.53		164,486		128,991		170,362			(35,495)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	01/31/2025	6,951	2,596,178	373.49		49,909		17,056		57,977			(32,853)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/05/2027	10,981	4,066,861	370.35		160,654		126,081		172,893			(34,573)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit		Index	NA	02/07/2024	02/05/2025	3,513	1,300,272	370.14		30,738		10,784		38,434			(19,954)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		103,813		138,050			(28,467)				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		22,375		77,667			(41,080)				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		24,401		234,427			(46,402)				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		21,176		191,940			(38,382)				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		17,753		66,132			(8,355)				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		46,568		127,610			(12,666)				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		40,199		113,576			(10,933)				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		74,240		204,048			(20,168)				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		62,820		178,676			(17,066)				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		125,820		341,807			(34,061)				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		122,868		345,014			(33,262)				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		10,576		58,878			(19,020)				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		3,767		20,962			(6,775)				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		45,291		109,499			(21,357)				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		130,817		251,469			(35,538)				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		30,049		72,581			(14,141)				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		142,601		274,002			(38,739)				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		21,032		50,749			(9,898)				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		506,731		973,187			(137,178)				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		384,382		737,612			(104,057)				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		18,528		107,739			(35,234)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/05/2025	10,104	2,820,026	279.09		54,766		19,374		109,000			(35,392)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/06/2025	6,408	1,795,504	280.21		31,462		11,186		62,629			(20,275)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/08/2024	02/06/2025	7,871	2,212,001	281.02		35,815		12,734		71,304			(23,080)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	12/31/2026	7,767	2,966,743	381.98		75,648		59,037		75,684			(16,611)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	01/08/2025	645	241,416	374.05		4,156		1,247		4,912			(2,910)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	12/31/2026	12,822	4,943,886	385.57		110,528		86,258		106,388			(24,270)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	12/30/2025	8,818	3,323,626	376.91		74,601		49,480		85,529			(25,121)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/04/2027	7,385	2,735,869	370.47		104,200		81,407		114,691			(22,794)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/02/2026	7,584	2,831,110	373.29		75,084		49,910		89,027			(25,173)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/04/2027	7,219	2,756,074	381.78		70,963		55,440		71,143			(15,523)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/02/2026	12,746	4,864,144	381.62		87,438		58,123		94,949			(29,315)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/05/2027	7,676	2,836,103	369.47		111,688		87,279		123,710			(24,409)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2026	7,341	2,741,783	373.49		72,382		48,324		85,635			(24,058)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/05/2027	7,973	3,001,055	376.38		93,688		73,213		98,578			(20,475)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,623	2,845,283	373.24		98,568		76,883		106,399			(21,685)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/06/2027	7,196	2,722,508	378.35		79,369		62,040		82,117			(17,329)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,345	2,787,666	379.55		77,560		60,497		79,393			(17,063)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/07/2027	7,100	2,671,280	376.26		83,775		65,501		88,259			(18,274)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/29/2026	7,734	2,970,911	384.12		69,996		54,597		68,472			(15,399)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/07/2027	8,518	3,252,603	381.86		83,645		65,399		83,780			(18,245)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2027	7,613	2,822,644	370.76		106,660		83,416		117,096			(23,244)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/08/2027	14,777	5,630,791	381.05		149,248		116,723		150,605			(32,525)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/30/2026	7,490	2,833,911	378.38		82,161		64,103		85,057			(18,058)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	8,594	3,171,513	369.02		126,510		98,731		140,564			(27,779)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	7,978	2,991,159	374.91		97,974		76,461		104,364			(21,513)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	01/06/2025	8,382	3,123,116	372.61		58,840		17,401		72,512			(41,439)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/09/2024	12/31/2026	14,408	5,448,393	378.16		159,349		124,358		165,205			(34,990)				03
JAN 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	01/31/2025	32,175	3,368,706	104.7		62,998		21,773		40,981			(41,226)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/05/2025	29,867	3,118,713	104.42		62,512		22,176		43,049			(40,336)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/06/2025	23,841	2,493,031	104.57		48,349		17,239		32,520			(31,110)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/07/2025	12,672	1,327,024	104.72		24,888		8,918		16,348			(15,970)				03
FEB 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/07/2025	10,319	1,082,034	104.86		19,637		7,037		12,590			(12,600)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/05/2026	12,502	1,312,199	104.96		30,442		20,716		24,954			(9,726)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/06/2026	3,779	395,839	104.75		9,519		6,482		7,893			(3,037)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/02/2027	45,145	4,718,968	104.53		132,590		104,361		116,579			(28,229)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	02/08/2024	02/02/2027	46,053	4,853,548	105.39		120,844		95,116		103,198			(25,728)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		675,541		759,281			(182,089)				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		347,843		380,353			(93,759)				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		6,456		25,366			(11,460)				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		7,015		27,510			(12,452)				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		9,601		37,484			(17,044)				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		41,183		160,806			(73,108)				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		28,750		112,885			(51,037)				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		86,565		123,852			(23,050)				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		7,506		29,517			(13,324)				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		38,908		57,273			(10,348)				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		15,986		62,436			(28,378)				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		69,992		100,177			(18,616)				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		7,020		27,362			(12,179)				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		43,649		64,069			(11,569)				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		8,792		34,169			(15,253)				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		13,669		53,763			(24,265)				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		93,585		133,707			(24,804)				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		48,390		187,928			(83,949)				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		10,009		37,626			(17,768)				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		6,558		25,361			(11,292)				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		10,188		38,871			(17,411)				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		7,622		29,526			(13,124)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2025	1,481	552,771	373.35		9,446		3,487		12,736			(5,959)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/11/2025	7,029	2,604,270	370.5		53,069		19,498		75,335			(33,572)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/09/2026	4,029	1,510,667	374.94		35,375		24,202		44,627			(11,174)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/11/2025	4,452	1,649,373	370.46		33,703		12,383		47,857			(21,321)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2026	2,658	893,893	373.98		24,370		16,704		30,920			(7,666)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/12/2025	2,637	977,394	370.6		19,806		7,311		28,087			(12,495)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/05/2027	5,141	1,907,928	371.12		67,913		53,592		78,697			(14,320)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/12/2025	3,331	1,235,065	370.76		24,817		9,161		35,061			(15,656)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/12/2025	10,925	4,050,703	370.77		81,283		30,005		114,904			(51,278)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/05/2027	10,634	3,991,149	375.32		123,142		97,175		138,838			(25,966)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/12/2025	3,616	1,340,882	370.77		26,907		9,932		38,036			(16,974)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/08/2027	4,778	1,772,232	370.88		63,649		50,265		73,872			(13,384)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/12/2025	8,224	3,048,562	370.69		61,516		22,708		87,007			(38,807)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/06/2025	2,826	1,048,504	370.96		20,605		7,388		29,119			(13,217)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/06/2025	11,061	4,103,605	371		80,524		28,871		113,610			(51,652)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/06/2025	7,999	2,967,568	370.99		58,233		20,879		82,222			(37,354)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/13/2024	02/06/2025	4,357	1,616,499	371		31,720		11,373		44,753			(20,347)				03
JAN 27 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	01/08/2027	192	974,609	5,073.18		145,911		114,438		237,073			(31,474)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	01/13/2027	253	1,365,238	5,394.28		148,091		116,297		254,425			(31,793)				03
DEC 24 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	12/20/2024	285	1,412,697	4,954.57		107,808		28,002		247,735			(79,806)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	01/03/2025	295	1,457,193	4,941.48		117,405		34,273		263,311			(83,131)				03
JAN 25 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	01/10/2025	74	360,663	4,894.99		32,071		9,845		69,429			(22,225)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	12/12/2025	188	970,134	5,161.66		92,855		61,019		177,791			(31,836)				03
DEC 25 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	12/18/2025	225	1,176,561	5,223.82		104,101		68,729		202,857			(35,373)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	12/24/2025	226	1,160,172	5,140.33		116,082		76,988		218,972			(39,094)				03
JAN 26 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	01/05/2026	192	979,718	5,096.06		104,949		70,220		194,799			(34,729)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	01/13/2026	193	998,500	5,181.36		96,580		64,987		183,205			(31,593)				03
DEC 26 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	12/14/2026	234	1,215,805	5,195.08		157,874		122,995		264,856			(34,879)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	12/17/2026	223	1,177,976	5,285.72		139,836		109,031		237,854			(30,804)				03
DEC 26 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	12/18/2026	204	1,072,583	5,264.21		130,300		101,624		220,730			(28,676)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	12/21/2026	260	1,408,530	5,415.55		145,754		113,770		254,226			(31,985)				03
DEC 26 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	12/24/2026	270	1,385,178	5,128.58		194,335		151,813		320,149			(42,522)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	02/14/2024	12/30/2026	188	987,405	5,262.79		121,540		95,098		204,640			(26,442)				03
JAN 27 FIA Call	Annuity	N/A	Index	BNP Paribas	02/14/2024	01/05/2027	190	947,001	4,988.94		153,056		119,947		245,936			(33,109)				03
FEB 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	02/14/2024	02/09/2027	29,532	8,339,623	282.39		208,793		165,079		321,192			(43,714)				03
Edge Call	Annuity	N/A	Index	UBS AG	02/14/2024	02/12/2027	33,949	9,488,821	279.5		280,081		221,603		430,286			(58,479)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2027	47,962	13,532,890	282.16	343,886		272,085		528,479			(71,800)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2027	10,855	3,072,250	283.02	74,250		58,747		114,103			(15,503)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/07/2025	17,415	4,875,568	279.96	85,160		30,772		174,171			(54,388)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/07/2025	6,571	1,847,568	281.17	28,650		10,352		58,695			(18,297)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2025	7,125	1,996,475	280.2	34,272		12,686		69,868			(21,586)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2025	3,712	1,044,686	281.45	15,849		5,867		32,351			(9,982)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/13/2025	5,030	1,404,217	279.18	26,608		9,895		53,928			(16,712)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/13/2025	7,875	2,208,513	280.45	37,091		13,794		75,482			(23,297)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/06/2026	5,283	1,481,362	280.38	34,765		23,771		58,241			(10,994)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2026	4,973	1,397,342	280.98	31,579		21,675		52,838			(9,904)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/06/2026	3,207	915,440	285.48	14,847		10,152		24,794			(4,695)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/12/2026	4,394	1,250,404	284.6	21,792		14,958		36,378			(6,834)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/09/2026	3,794	1,065,954	280.96	24,054		16,479		40,331			(7,575)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/13/2026	1,595	444,873	278.98	11,513		7,907		19,220			(3,606)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/08/2027	12,635	3,533,939	279.69	103,103		81,497		158,513			(21,606)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/08/2027	23,284	6,572,245	282.27	165,779		131,038		254,830			(34,740)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/14/2024	02/09/2027	13,232	3,700,804	279.68	108,108		85,474		166,121			(22,634)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/08/2027	10,779	4,120,982	382.33	126,180		99,738		275,722			(26,442)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/12/2025	3,255	1,229,990	377.92	27,829		10,301		85,636			(17,528)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/09/2027	2,862	1,081,527	377.9	38,707		30,603		81,948			(8,104)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/12/2025	2,517	956,940	380.26	18,835		6,972		60,615			(11,863)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/09/2027	7,749	2,964,099	382.53	90,147		71,273		197,211			(18,874)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/09/2026	2,660	1,015,858	381.88	26,074		17,863		64,593			(8,211)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/12/2027	3,753	1,418,217	377.91	50,793		40,188		107,438			(10,605)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/12/2027	12,877	4,925,430	382.5	150,150		118,800		328,058			(31,350)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/12/2026	1,776	680,287	382.98	16,670		11,442		41,681			(5,228)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/13/2024	02/05/2027	5,389	2,033,384	377.31	74,159		58,575		156,480			(15,584)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/05/2027	6,941	2,649,953	381.77		82,676	65,302		180,060			(17,373)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/08/2027	4,879	1,843,726	377.87		66,030	52,192		139,801			(13,837)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/07/2025	4,772	1,803,145	377.88		40,647	14,687		125,708			(25,959)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/07/2025	4,208	1,599,346	380.08		31,606	11,421		102,020			(20,185)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/09/2026	4,708	1,112,934	236.37		36,632	24,580		64,557			(12,052)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/16/2026	5,513	1,309,153	237.47		40,024	26,987		70,987			(13,036)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/23/2026	15,017	3,598,442	239.63		94,755	64,198		169,724			(30,558)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/26/2026	5,530	1,331,393	240.74		32,353	21,964		58,264			(10,389)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/30/2026	41,890	10,046,361	239.83		261,391	177,921		468,494			(83,469)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	02/05/2026	10,518	2,529,324	240.47		63,004	43,053		113,142			(19,951)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	02/09/2026	4,670	1,129,079	241.75		25,641	17,566		46,266			(8,075)				03
JAN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	01/24/2025	5,577	1,326,670	237.87		31,902	10,696		64,576			(21,206)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	02/12/2026	17,976	4,341,247	241.5		100,667	69,096		181,229			(31,571)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBM8PRO8K5P83	02/13/2024	02/12/2025	6,125	1,472,425	240.39		28,421	10,520		57,241			(17,900)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/09/2027	122,604	12,966,578	105.76		319,138	253,251		258,786			(65,886)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/12/2027	87,910	9,207,667	104.74		261,707	207,826		220,097			(53,881)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/12/2027	160,268	16,930,666	105.64		424,228	336,887		345,617			(87,341)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/07/2025	56,241	5,894,635	104.81		115,407	42,174		70,009			(73,233)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/12/2025	30,892	3,242,453	104.96		61,661	23,080		36,785			(38,581)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/12/2025	13,163	1,385,539	105.26		24,575	9,199		13,866			(15,377)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/13/2025	16,293	1,707,479	104.8		33,710	12,676		20,722			(21,033)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/13/2025	4,824	507,978	105.3		8,939	3,361		5,014			(5,578)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/09/2026	13,395	1,409,316	105.21		32,926	22,682		25,414			(10,244)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/13/2026	6,154	646,500	105.06		15,519	10,718		12,093			(4,802)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/08/2027	55,541	5,811,278	104.63		167,512	132,897		141,404			(34,615)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/08/2027	47,764	5,038,675	105.49		128,869	102,239		105,500			(26,630)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	02/14/2024	02/09/2027	25,274	2,647,750	104.76		74,989	59,508		63,025			(15,482)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/16/2024	02/14/2025	138,191	44,736,449	323.73		1,073,741	406,765		1,668,450			(666,976)				03

STATEMENT AS OF SEPTEMBER 30, 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: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/16/2024	02/13/2026	14,877	4,816,131	323.73	160,523		111,012		227,639			(49,511)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/16/2024	02/14/2025	159,645	59,165,967	370.61	1,283,544		486,245		1,701,760			(797,299)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/16/2024	02/13/2026	23,092	8,558,067	370.61	254,934		176,303		315,343			(78,631)				03
FEB 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/16/2024	02/14/2025	73,949	21,469,726	290.33	525,780		199,181		270,666			(326,599)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	7,729,666	7,729,666	5,029.73	357,884		135,577		669,601			(222,306)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	2,862,544	2,862,544	5,029.73	142,841		54,112		255,354			(88,729)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	21,288,815	21,288,815	5,029.73	1,085,730		411,307		1,904,272			(674,423)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	6,926,662	6,926,662	5,029.73	272,911		103,387		518,086			(169,524)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	109,870,756	109,870,756	5,029.73	3,933,373		1,490,080		7,291,786			(2,443,293)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	106,916,160	106,916,160	5,029.73	4,437,021		1,680,877		8,423,941			(2,756,144)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	9,228,484	9,228,484	5,029.73	388,519		147,183		737,719			(241,336)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	14,082,713	14,082,713	5,029.73	623,864		236,339		1,178,258			(387,526)				03
FEB 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	21,572,308	21,572,308	5,029.73	966,439		366,116		1,820,623			(600,323)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	8,747	43,997,312	5,029.73	1,353,405		514,143		7,390,529			(839,263)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	476	2,417,332	5,080.03	81,765		31,062		380,131			(50,704)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	12,061	60,665,636	5,029.73	2,476,811		940,911		10,190,422			(1,535,899)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	689	3,465,333	5,029.73	154,143		58,557		582,096			(95,586)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	217	1,097,920	5,054.88	47,239		17,945		178,501			(29,293)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,314	6,607,456	5,029.73	308,991		117,382		1,109,900			(191,609)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	3,747	18,941,040	5,054.88	832,414		316,224		3,079,446			(516,190)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	958	4,816,671	5,029.73	232,256		88,232		809,089			(144,025)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	2,133	10,730,426	5,029.73	536,145		203,675		1,802,463			(332,470)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	294	1,484,568	5,054.88	78,257		29,729		241,362			(48,528)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	219	1,099,197	5,029.73	63,171		23,998		184,640			(39,173)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,572	8,699,120	5,532.7	197,718		75,111		642,172			(122,607)				03
FEB 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/14/2025	1,013	5,097,430	5,029.73	296,214		112,528		856,250			(183,686)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	02/20/2024	02/13/2026	225	1,243,142	5,532.7	76,103		52,703		158,297			(23,400)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	797	4,006,431	5,029.73		113,349		43,060		672,988			(70,289)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	2,275	13,157,586	5,784.19		138,487		52,610		510,896			(85,877)				03
FEB 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	02/20/2024	02/14/2025	312	1,805,749	5,796.76		18,226		6,924		67,634			(11,302)				03
JAN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	01/31/2025	1,953	724,390	370.86		15,157		5,376		20,147			(9,782)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/13/2025	4,949	1,827,200	369.17		43,060		16,283		58,387			(26,777)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/13/2025	4,589	1,705,973	371.73		34,465		13,033		44,938			(21,432)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/14/2025	5,073	1,877,867	370.19		41,698		15,840		55,743			(25,857)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/14/2025	8,621	3,208,512	372.19		63,189		24,005		81,564			(39,184)				03
FEB 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/14/2025	42	16,045	377.79		220		84		246			(136)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/13/2026	3,730	1,386,427	371.73		39,423		27,301		48,358			(12,122)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/13/2026	2,530	960,475	379.6		19,179		13,282		22,034			(5,897)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/18/2026	1,253	471,037	375.96		11,163		7,754		13,263			(3,409)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/12/2027	14,039	5,194,607	370.02		199,911		159,046		224,116			(40,866)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/12/2027	28,406	10,622,300	373.95		358,764		285,425		391,982			(73,338)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/16/2027	6,309	2,334,107	369.94		90,162		71,798		101,153			(18,363)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/20/2024	02/16/2027	6,902	2,583,501	374.3		86,416		68,816		94,140			(17,600)				03
FEB 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	02/16/2024	02/14/2025	142,504	34,463,100	241.84		622,741		236,572		1,157,000			(386,169)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	01/29/2025	1,070	300,206	280.53		6,175		2,173		10,126			(4,002)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/14/2025	16,503	4,627,707	280.41		98,030		37,345		158,831			(60,685)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/14/2025	16,937	4,768,104	281.52		91,290		34,777		146,721			(56,513)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/14/2025	4,017	1,134,105	282.33		20,085		7,651		32,069			(12,433)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/20/2025	17,436	4,898,821	280.96		99,385		38,878		159,890			(60,507)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/20/2025	3,697	1,044,542	282.55		18,262		7,144		28,976			(11,118)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/13/2026	11,764	3,292,520	279.88		94,465		65,510		134,124			(28,955)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/20/2026	1,380	392,525	284.5		8,292		5,775		11,556			(2,517)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/13/2026	3,490	989,600	283.57		22,195		15,392		31,125			(6,803)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/12/2027	24,304	6,805,282	280.01		223,594		178,051		300,079			(45,543)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2024	02/20/2026	6,031	1,694,318	280.92		45,597		31,755		64,508			(13,842)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/12/2027	17,963	5,068,578	282.16	148,199		118,013		197,935			(30,186)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/12/2027	11,934	3,382,925	283.46	92,014		73,272		122,412			(18,742)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/16/2027	17,593	4,938,338	280.7	156,577		124,802		209,791			(31,776)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/16/2027	17,461	4,952,120	283.61	133,926		106,747		177,849			(27,179)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/19/2027	19,841	5,574,422	280.95	174,604		139,267		233,632			(35,336)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	02/21/2024	02/19/2027	31,479	8,930,921	283.71	240,185		191,576		319,064			(48,609)				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		2,291		18,353			(4,480)				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		22,157		167,509			(36,272)				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		71,836		183,468			(18,290)				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		16,509		126,132			(26,827)				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		71,830		189,078			(18,289)				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		12,118		96,756			(19,692)				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		2,616		21,209			(4,250)				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		14,262		48,658			(6,241)				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		87,997		221,069			(22,509)				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		200,227		516,624			(51,216)				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		38,429		101,104			(9,830)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025	5,285	1,950,585	369.09	47,722		18,251		62,688			(29,472)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025	11,650	4,300,814	369.18	104,730		40,053		137,332			(64,678)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025	3,858	1,424,324	369.17	34,685		13,265		45,514			(21,420)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/13/2025	3,362	1,241,213	369.18	30,225		11,559		39,634			(18,666)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025	5,121	1,894,134	369.87	44,349		17,038		57,574			(27,311)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025	9,389	3,472,874	369.88	81,310		31,238		105,483			(50,073)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025	19,634	7,269,333	370.25	166,493		63,963		214,822			(102,529)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/14/2025	4,876	1,805,886	370.36	41,105		15,792		52,930			(25,313)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/18/2025	5,126	1,894,220	369.56	45,413		17,759		59,110			(27,654)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/18/2025	12,799	4,735,025	369.94	110,971		43,397		143,736			(67,575)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/22/2024	02/19/2025	5,811	2,148,457	369.73	51,020		20,038		66,280			(30,981)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		24,771		81,670			(38,299)				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		11,560		38,105			(17,873)				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		50,017		164,043			(76,786)				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		38,567		126,298			(59,208)				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		13,093		42,962			(20,101)				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		18,894		62,199			(28,804)				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		18,157		59,726			(27,680)				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		21,346		70,263			(32,541)				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		25,692		84,513			(39,167)				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		44,402		58,174			(71,174)				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		24,222		28,457			(38,827)				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		40,384		52,037			(61,998)				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		9,102		10,555			(13,973)				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		50,153		49,789			(21,867)				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		37,704		36,200			(16,212)				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		24,310		22,919			(10,453)				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		243,315		230,853			(61,392)				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		254,540		232,211			(64,224)				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		118,834		111,344			(29,845)				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		95,605		86,217			(24,011)				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		167,935		158,472			(42,032)				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		282,822		257,307			(70,787)				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		3,176		6,245			(6,128)				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		123,237		163,629			(31,956)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/12/2027	10,124	3,881,420	383.38		96,585		76,697		93,451			(19,888)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/24/2025	8,023	2,984,058	371.93		62,180		21,603		75,440			(40,576)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/14/2027	9,280	3,527,824	380.16		98,645		78,371		98,540			(20,273)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/09/2026	10,079	3,795,592	376.57		89,404		61,047		100,357			(28,357)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/15/2027	16,132	5,935,044	367.9		251,179		199,606		275,739			(51,573)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/14/2026	8,774	3,316,076	377.94		73,615		50,436		81,497			(23,179)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/15/2027	15,880	5,951,324	374.76		200,887		159,640		210,192			(41,247)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/15/2027	29,792	11,209,150	376.25		359,587		285,755		371,733			(73,831)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/16/2026	16,870	6,336,271	375.6		156,888		107,633		177,667			(49,256)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/15/2027	8,611	3,294,236	382.58		84,556		67,195		82,449			(17,361)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/22/2026	11,417	4,306,198	377.16		99,788		68,730		111,303			(31,058)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/19/2027	8,447	3,143,706	372.16		115,980		92,257		123,754			(23,723)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/23/2026	8,934	3,377,430	378.03		75,227		51,847		83,198			(23,380)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/19/2027	14,464	5,511,302	381.04		149,845		119,195		148,380			(30,650)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/19/2027	9,801	3,767,983	384.43		90,566		72,041		86,724			(18,525)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/08/2027	21,867	8,189,245	374.51		277,924		220,477		291,510			(57,446)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/20/2027	10,732	4,076,351	379.83		115,691		92,050		115,937			(23,642)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/11/2027	13,379	4,988,193	372.84		179,411		142,433		190,501			(36,978)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/22/2027	16,833	6,220,544	369.54		250,310		199,255		271,847			(51,055)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/11/2027	9,443	3,601,737	381.43		96,127		76,314		94,850			(19,812)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/22/2027	17,626	6,647,811	377.16		207,281		165,003		212,688			(42,278)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/22/2027	15,190	5,790,444	381.19		156,765		124,791		155,064			(31,975)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/25/2027	12,794	4,784,184	373.93		166,838		132,905		175,592			(33,933)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/25/2027	16,549	6,355,786	384.06		155,560		123,921		149,409			(31,639)				03
FEB 27 FIA Call	Annuity	N/A	Index	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	539	2,649,600	4,917.96		507,964		406,748		736,390			(101,216)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	388	1,988,878	5,121.09		317,889		254,547		472,410			(63,342)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	678	3,665,655	5,407.05		444,973		356,308		686,541			(88,665)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	429	2,336,149	5,441.89		273,767		219,216		424,395			(54,550)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	787	3,914,640	4,975.9		714,641		573,160		1,043,950			(141,480)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	433	2,326,892	5,375.25		296,638		237,911		449,674			(58,727)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	356	1,784,280	5,006.96		317,449		254,775		465,275			(62,674)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	374	2,036,256	5,445.7		239,215		191,987		370,889			(47,228)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
FEB 27 FIA Call	Index		NA	4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2027	641	3,330,440	5,196.91		499,857		401,532		749,014			(98,325)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/26/2026	3,827	1,434,244	374.76		37,735		26,591		43,233			(11,144)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		88,711		451,009			(149,007)				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		15,728		21,073			(3,896)				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		72,754		372,019			(121,256)				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		138,830		188,001			(34,269)				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		67,223		371,118			(112,039)				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		213,546		280,667			(52,712)				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		26,634		84,406			(40,326)				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		67,977		350,444			(108,260)				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		71,461		95,926			(17,579)				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		74,810		370,576			(118,265)				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		9,729		29,575			(14,730)				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		75,208		97,804			(18,501)				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		108,490		545,912			(164,262)				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		9,595		30,151			(14,426)				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		62,081		83,026			(15,254)				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		61,236		305,945			(92,069)				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		20,675		62,925			(31,084)				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		72,695		94,097			(17,862)				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		30,600		157,581			(44,452)				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		72,421		96,967			(17,734)				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		11,055		32,609			(16,622)				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		161,357		373,141			(69,943)				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		10,538		31,881			(15,308)				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		87,111		113,041			(21,331)				03
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		199,372		460,685			(85,730)				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		7,746		22,451			(11,252)				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		181,152		414,512			(76,820)				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		59,831		101,226			(25,372)				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		124,729		300,685			(52,274)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		27,531		44,988			(11,606)				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		296,291		536,340			(74,332)				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		268,063		509,871			(67,250)				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		332,728		627,045			(83,182)				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		321,645		611,253			(80,318)				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		27,297		106,269			(41,041)				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		28,583		111,218			(41,523)				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		7,492		28,703			(10,884)				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		55,928		112,363			(23,717)				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		37,630		74,422			(15,864)				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		20,733		39,473			(8,706)				03
FEB 26 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		85,160		141,886			(21,021)				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		21,798		43,368			(9,136)				03
FEB 26 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		144,678		238,816			(35,713)				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		17,546		29,343			(4,346)				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		97,713		162,614			(24,037)				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		105,793		174,238			(26,025)				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		89,108		147,902			(21,895)				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		112,549		184,835			(27,655)				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		80,471		133,759			(19,705)				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		172,189		283,269			(42,165)				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		29,928		119,130			(44,997)				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		393,763		846,833			(97,198)				03
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		252,269		550,832			(62,057)				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		38,034		208,126			(57,587)				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		44,447		252,519			(66,826)				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		53,667		143,833			(22,536)				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		6,523		13,685			(1,656)				03

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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		67,838		73,713			(101,994)				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		112,406		107,478			(47,667)				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		18,034		16,852			(4,467)				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		363,592		329,679			(89,750)				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		495,231		431,940			(121,825)				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		40,260		117,580			(58,185)				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		58,601							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		9,145		26,613			(13,126)				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		56,889							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		82,442							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		80,198							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		45,923		133,508			(65,917)				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		11,500		33,469			(16,508)				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		11,010		32,129			(15,697)				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		8,336		38,321			(13,634)				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		11,985		34,902			(17,087)				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		12,082		51,550			(16,996)				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		27,212		79,186			(38,796)				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		16,710		48,625			(23,823)				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		17,283		50,219			(24,640)				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		24,997		72,292			(35,399)				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		10,486		30,370			(14,849)				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		34,633		100,130			(49,044)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2025	9,553	3,547,426	371.34		81,774		33,845		97,852			(47,929)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/27/2025	8,104	3,009,183	371.34		69,367		28,710		83,005			(40,657)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/28/2025	2,518	934,720	371.28		21,626		8,986		25,928			(12,640)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/28/2025	16,210	6,019,785	371.37		138,593		57,587		165,850			(81,006)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/28/2025	7,739	2,873,914	371.37		66,166		27,493		79,179			(38,673)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/28/2025	7,872	2,923,595	371.37		67,310		27,968		80,547			(39,342)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/21/2025	2,710	1,005,645	371.04		23,417		9,460		28,199			(13,958)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/21/2025	2,579	956,777	370.92		22,416		9,055		27,074			(13,361)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/21/2025	2,610	968,206	371.03		22,546		9,108		27,170			(13,439)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/21/2025	10,744	3,989,547	371.34		91,214		36,846		109,339			(54,367)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/21/2025	5,157	1,913,708	371.07		44,456		17,958		53,540			(26,498)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
FEB 25 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	01/30/2026	33,500	6,370,977	190.18		161,469		161,469		269,691							03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/24/2025	2,524	936,999	371.28		21,603		8,835		25,887			(12,768)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
FEB 25 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/05/2026	7,251	1,375,938	189.75		36,329		36,329		60,607							03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/24/2025	2,984	1,108,083	371.4		25,360		10,371		30,334			(14,989)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 27 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	02/29/2024	02/06/2026	5,672	1,079,773	190.36		27,113		27,113		45,135							03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 27 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/26/2027	6,566	2,532,367	385.67		62,116		49,822		55,201			(12,294)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 25 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/27/2027	3,535	1,309,208	370.36		54,191		43,476		55,500			(10,715)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 27 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/29/2025	3,339	1,256,497	376.28		22,039		8,039		21,525			(14,001)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 27 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/27/2027	3,137	1,202,740	383.38		32,031		25,697		29,219			(6,333)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 27 JPMorgan	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/28/2027	5,014	1,906,678	380.27		56,708		45,506		53,382			(11,202)				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/31/2025	2,033	759,410	373.58		15,856		5,844		16,825			(10,012)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/28/2027	5,508	2,124,166	385.63		52,219		41,903		46,445			(10,315)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/27/2026	3,665	1,379,843	376.49		35,551		24,814		37,161			(10,737)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/29/2027	11,220	4,165,351	371.25		167,624		134,542		170,563			(33,082)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/29/2026	3,609	1,369,868	379.55		30,786		21,515		31,096			(9,271)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/29/2027	27,358	10,366,034	378.91		323,092		259,328		308,364			(63,764)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/29/2027	7,530	2,863,310	380.24		85,243		68,420		80,314			(16,823)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/30/2026	6,595	2,476,036	375.43		67,007		46,857		70,772			(20,150)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/01/2027	8,903	3,307,502	371.5		132,211		106,192		134,246			(26,019)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/30/2026	3,120	1,188,317	380.86		25,148		17,585		25,008			(7,562)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/01/2027	7,565	2,869,488	379.29		88,440		71,035		84,083			(17,405)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/02/2026	1,757	664,432	378.24		15,898		11,137		16,313			(4,760)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/01/2027	12,149	4,664,156	383.92		122,217		98,165		110,834			(24,052)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/01/2027	6,423	2,485,369	386.92		58,454		46,950		51,229			(11,504)				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/26/2027	7,061	2,645,419	374.65		95,183		76,345		94,280			(18,838)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/02/2027	4,546	1,686,992	371.11		68,323		54,890		69,559			(13,433)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	01/26/2027	11,868	4,545,184	382.98		122,715		98,427		112,419			(24,287)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/02/2027	5,157	1,953,693	378.84		61,162		49,137		58,416			(12,025)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/04/2024	02/02/2027	4,688	1,803,956	384.77		45,853		36,837		41,221			(9,015)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/27/2026	4,965	1,860,430	374.7		53,375		37,998		56,290			(15,377)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/02/2026	6,899	2,627,576	380.86		57,676		41,129		56,968			(16,547)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2026	2,979	1,121,313	376.45		29,965		21,392		31,063			(8,573)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2026	1,436	547,647	381.5		11,685		8,342		11,465			(3,343)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/16/2027	744	277,985	373.47		10,569		8,526		10,477			(2,043)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/26/2027	9,934	3,690,834	371.54		149,803		121,111		150,698			(28,692)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/27/2025	4,633	1,720,591	371.35		42,858		17,888		47,425			(24,971)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/26/2027	34,004	12,785,096	375.99		448,850		362,883		436,072			(85,968)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/28/2025	4,672	1,737,515	371.91		41,953		17,578		45,933			(24,375)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/01/2027	3,092	1,155,312	373.66		43,843		35,469		43,405			(8,374)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/28/2025	3,454	1,292,002	374.05		27,529		11,535		28,756			(15,995)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/01/2027	6,826	2,582,651	378.33		84,034		67,983		79,922			(16,050)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/28/2025	2,993	1,125,222	375.98		21,338		8,941		21,187			(12,398)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2025	3,986	1,487,396	373.14		33,643		14,312		35,881			(19,331)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2027	6,461	2,410,944	373.18		93,032		75,311		92,421			(17,720)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2025	2,086	783,614	375.58		15,314		6,515		15,409			(8,799)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	03/04/2027	9,821	3,710,446	377.81		122,958		99,537		117,528			(23,421)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	03/05/2024	02/27/2026	10,291	3,821,544	371.35		126,064		89,746		136,776			(36,318)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2025	3,366	1,294,888	384.67		36,475		15,164		67,554			(21,312)				03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	03/04/2024	03/03/2026	1,159	461,770	398.38		9,316		6,647		15,784			(2,669)				03
FEB 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2025	3,272	1,267,525	387.44		30,707		12,766		57,690			(17,941)				03
FEB 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	03/04/2024	02/16/2027	930	354,275	380.81		16,358		13,196		24,781			(3,162)				03
FEB 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2027	10,704	4,122,458	385.14		166,267		134,422		254,885			(31,845)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/27/2025	2,703	1,043,798	386.15	27,180		11,344		50,704			(15,836)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2027	4,455	1,724,693	387.18	65,065		52,603		100,350			(12,462)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/28/2025	5,851	2,265,801	387.28	55,506		23,257		104,040			(32,249)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2027	28,043	10,938,538	390.07	374,611		302,863		582,623			(71,749)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/28/2025	2,786	1,085,840	389.75	23,123		9,688		43,745			(13,434)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2027	10,883	4,267,852	392.14	136,169		110,089		213,018			(26,080)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/28/2025	1,804	706,791	391.88	13,272		5,561		25,229			(7,711)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	03/01/2027	2,783	1,086,102	390.28	36,974		29,912		57,525			(7,062)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/26/2026	2,759	1,064,127	385.64	36,631		26,063		59,633			(10,568)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	03/01/2027	8,212	3,239,737	394.49	95,364		77,149		150,108			(18,215)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/27/2026	3,750	1,446,460	385.7	49,700		35,382		80,909			(14,318)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/04/2024	02/27/2026	2,896	1,130,700	390.45	32,067		22,829		53,107			(9,238)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/04/2025	5,935	1,686,691	284.18	25,640		10,908		39,453			(14,733)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/27/2026	10,571	2,982,247	282.11	74,844		53,282		104,838			(21,562)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/16/2027	1,147	323,093	281.57	9,834		7,933		13,068			(1,901)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/04/2026	6,601	1,877,751	284.45	40,334		28,794		55,842			(11,540)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/26/2027	36,192	10,210,866	282.13	302,566		244,616		400,864			(57,950)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/04/2026	6,983	1,998,576	286.19	37,920		27,071		52,005			(10,849)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/26/2027	74,982	21,369,756	285	539,118		435,861		707,845			(103,256)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/01/2027	7,535	2,123,704	281.84	63,973		51,754		84,844			(12,219)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/01/2027	17,831	5,079,634	284.87	129,278		104,586		169,785			(24,692)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/04/2027	11,463	3,239,155	282.58	93,766		75,906		124,096			(17,860)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	03/04/2027	15,593	4,452,377	285.54	109,150		88,359		142,965			(20,790)				03
JAN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	01/27/2025	1,749	488,622	279.42	11,139		4,032		18,295			(7,107)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/27/2025	11,509	3,246,896	282.13	59,729		24,929		94,597			(34,800)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/28/2025	19,188	5,415,308	282.22	98,819		41,405		156,413			(57,415)				03
FEB 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/05/2024	02/28/2025	15,902	4,510,103	283.62	72,036		30,183		111,974			(41,853)				03

STATEMENT AS OF SEPTEMBER 30, 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	BFMBT61CT2L1QCEM1K50	03/05/2024	03/04/2025	10,338	2,924,711	282.92	50,241		21,373		78,708			(28,868)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/06/2025	1,069	727,061	680.45	35,602		13,603		47,998			(21,999)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/12/2025	1,494	1,023,974	685.57	52,411		20,595		73,219			(31,815)				03
FEB 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/21/2025	1,207	828,721	686.55	39,327		16,068		56,931			(23,259)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	03/05/2025	1,962	1,368,328	697.5	55,184		23,629		80,952			(31,556)				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		48,301		45,773			(67,883)				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		26,596		24,423			(37,127)				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		21,639		19,813			(30,006)				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		27,927		22,909			(38,725)				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		5,547		4,033			(7,692)				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		39,780		33,432			(16,129)				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		42,450		36,469			(17,178)				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		27,583		22,579			(11,162)				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		9,183		8,083			(2,200)				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		401,532		339,786			(95,124)				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		575,862		466,792			(136,423)				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		39,963		32,970			(9,435)				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		139,334		109,645			(32,896)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/13/2026	18,775	4,512,477	240.34	151,142		107,345		204,176			(43,797)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/13/2026	11,755	2,846,233	242.13	84,518		60,027		113,670			(24,491)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/20/2026	12,181	2,946,861	241.92	88,922		63,409		119,811			(25,514)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/20/2026	4,259	1,036,861	243.43	28,240		20,137		37,794			(8,103)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/23/2026	9,655	2,352,606	243.66	63,146		45,104		84,443			(18,042)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/26/2026	8,077	1,967,239	243.57	53,145		38,024		71,175			(15,121)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/27/2026	18,684	4,575,282	244.88	112,850		80,787		150,088			(32,063)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	03/04/2026	6,786	1,667,857	245.79	38,611		27,716		51,153			(10,894)				03
FEB 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	02/21/2025	4,587	1,107,963	241.53	27,982		11,532		38,601			(16,451)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	03/05/2026	4,489	1,101,479	245.35	26,308		18,895		34,971			(7,413)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	03/06/2024	03/05/2025	7,040	1,722,138	244.61	33,371		14,408		43,071			(18,963)				03

STATEMENT AS OF SEPTEMBER 30, 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)
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	.....	..... 154,608	.....	..... 316,930	.....	.....	..... (60,538)	.....	.....	.....	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	.....	..... 100,714	.....	..... 824,352	.....	.....	..... (160,513)	.....	.....	.....	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	.....	..... 70,330	.....	..... 992,509	.....	.....	..... (111,219)	.....	.....	.....	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	.....	..... 189,495	.....	..... 1,457,672	.....	.....	..... (299,667)	.....	.....	.....	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	.....	..... 166,906	.....	..... 1,155,856	.....	.....	..... (257,946)	.....	.....	.....	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	.....	..... 64,036	.....	..... 666,088	.....	.....	..... (97,487)	.....	.....	.....	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	.....	..... 107,688	.....	..... 858,621	.....	.....	..... (162,729)	.....	.....	.....	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	.....	..... 44,678	.....	..... 726,964	.....	.....	..... (67,016)	.....	.....	.....	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	.....	..... 93,853	.....	..... 827,858	.....	.....	..... (140,779)	.....	.....	.....	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	.....	..... 183,801	.....	..... 1,318,152	.....	.....	..... (275,701)	.....	.....	.....	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	.....	..... 129,658	.....	..... 892,930	.....	.....	..... (194,488)	.....	.....	.....	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	.....	..... 67,636	.....	..... 941,560	.....	.....	..... (97,167)	.....	.....	.....	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	.....	..... 106,151	.....	..... 1,007,930	.....	.....	..... (151,432)	.....	.....	.....	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	.....	..... 123,744	.....	..... 907,318	.....	.....	..... (176,530)	.....	.....	.....	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	.....	..... 153,275	.....	..... 1,055,976	.....	.....	..... (218,658)	.....	.....	.....	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	.....	..... 90,408	.....	..... 624,160	.....	.....	..... (126,323)	.....	.....	.....	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	.....	..... 81,354	.....	..... 580,426	.....	.....	..... (112,900)	.....	.....	.....	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	.....	..... 59,183	.....	..... 657,539	.....	.....	..... (81,576)	.....	.....	.....	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	.....	..... 117,510	.....	..... 1,339,516	.....	.....	..... (160,886)	.....	.....	.....	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	.....	..... 169,370	.....	..... 1,138,317	.....	.....	..... (231,889)	.....	.....	.....	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	.....	..... 49,881	.....	..... 648,725	.....	.....	..... (67,839)	.....	.....	.....	03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	.03/07/2024	.02/28/2025	 1,520	 7,724,633	 5,082.33	 399,688	.....	..... 169,359	.....	..... 1,229,015	.....	.....	..... (230,329)	.....	.....	.....	03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	.03/07/2024	.02/28/2025	 1,153	 5,903,528	 5,120.19	 320,001	.....	..... 135,594	.....	..... 892,923	.....	.....	..... (184,407)	.....	.....	.....	03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	.03/07/2024	.03/03/2025	 735	 3,751,168	 5,102.45	 215,993	.....	..... 92,568	.....	..... 583,139	.....	.....	..... (123,425)	.....	.....	.....	03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	.03/07/2024	.03/05/2025	 1,249	 6,330,976	 5,066.97	 313,877	.....	..... 135,518	.....	..... 1,033,199	.....	.....	..... (178,359)	.....	.....	.....	03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJIWSPUBMPRO8K5P83	.03/07/2024	.03/06/2025	 948	 4,811,777	 5,077.75	 262,396	.....	..... 113,705	.....	..... 774,913	.....	.....	..... (148,691)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	2,622	980,159	373.77		23,103		10,011		22,529			(13,092)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	9,988	3,733,228	373.79		87,890		38,086		85,668			(49,804)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	2,716	1,014,832	373.71		24,006		10,402		23,440			(13,603)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/06/2025	5,108	1,909,446	373.79		44,953		19,480		43,817			(25,474)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	2,526	943,726	373.55		22,358		9,474		21,893			(12,884)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	3,291	1,229,639	373.62		29,028		12,300		28,362			(16,728)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	13,473	5,033,940	373.64		118,694		50,294		115,918			(68,400)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	2,925	1,092,932	373.62		25,801		10,933		25,209			(14,868)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/23/2025	4,289	1,281,755	298.87		42,458		15,221		49,674			(27,237)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	2,640	985,851	373.41		23,550		9,979		23,134			(13,571)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/24/2025	3,321	993,495	299.14		32,381		11,674		37,686			(20,708)				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/28/2025	15,811	5,907,550	373.63		139,297		59,024		136,147			(80,273)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/24/2025	4,183	1,252,378	299.43		40,027		14,430		46,388			(25,597)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/14/2025	4,152	1,245,440	299.95		39,155		15,662		44,685			(23,493)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/03/2025	2,774	1,035,790	373.43		24,825		10,639		24,375			(14,186)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/30/2025	7,864	2,356,161	299.62		74,785		27,843		86,170			(46,942)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/21/2025	3,141	941,018	299.63		30,401		12,528		34,786			(17,873)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/03/2025	11,461	4,282,116	373.64		101,311		43,419		99,061			(57,892)				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/31/2025	3,543	1,061,108	299.5		33,977		12,715		39,213			(21,261)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/21/2025	3,333	1,005,878	301.77		28,233		11,635		31,060			(16,598)				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/04/2025	2,514	937,812	372.99		23,056		9,918		22,896			(13,138)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/03/2025	4,326	1,295,735	299.49		41,621		15,813		48,005			(25,807)				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/24/2025	3,247	979,841	301.81		27,498		11,471		30,232			(16,028)				03
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		18,238		54,582			(28,842)				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		18,070		47,610			(25,249)				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		15,792		47,104			(24,223)				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		14,390		37,575			(19,702)				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		31,444		90,937			(47,166)				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		11,330		29,187			(15,409)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		12,280		30,973			(16,701)				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		19,834		47,716			(25,936)				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		14,508		33,376			(19,219)				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		22,738		52,278			(30,120)				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		10,570		24,381			(14,001)				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		17,112		39,238			(22,668)				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		10,550		24,029			(13,885)				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		25,394		57,733			(33,422)				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		11,311		25,774			(14,887)				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		35,376		80,428			(46,560)				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		10,172		22,872			(13,302)				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		86,735		133,300			(23,076)				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		63,497		96,518			(16,872)				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		99,553		154,611			(26,383)				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		78,212		120,634			(20,727)				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		125,740		191,464			(33,323)				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		86,650		133,775			(22,874)				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		115,915		178,551			(30,560)				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		80,831		122,349			(21,310)				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		101,556		157,433			(26,670)				03
NOV 26 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		86,054		132,827			(22,599)				03
NOV 24 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		22,479		191,950			(120,083)				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		171,728		263,855			(45,098)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/13/2026	6,296	2,033,873	323.02		92,243		73,057		111,413			(19,186)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/15/2024	4,154	1,297,681	312.39		69,788		12,663		93,301			(57,125)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/13/2026	9,447	3,077,618	325.77		125,364		99,290		150,153			(26,075)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	10/31/2025	6,377	1,969,385	308.85		137,031		90,514		171,470			(46,517)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/04/2025	6,066	1,935,699	319.13		88,132		58,413		109,395			(29,719)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/08/2024	11/07/2025	6,666	2,115,385	317.36		104,316		69,314		129,962			(35,002)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		51,907		96,621			(25,763)				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		104,125		162,155			(27,849)				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		82,905		128,164			(22,086)				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		97,315		151,368			(25,891)				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		12,938		36,420			(20,260)				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		44,911		53,094			(10,586)				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		30,340		34,679			(7,151)				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		41,152		58,975			(16,965)				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		29,083		32,281			(6,855)				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		23,583		35,699			(9,683)				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		105,744		134,320			(24,838)				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		23,947		35,690			(9,832)				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		91,683		109,013			(21,535)				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		85,259		126,700			(34,934)				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		91,993		104,772			(21,608)				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		20,985		30,843			(8,546)				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		43,696		48,102			(10,264)				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		18,594		26,443			(7,573)				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		79,033		100,558			(18,542)				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		102,569		122,852			(24,064)				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		34,930		42,436			(8,252)				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		54,235		62,085			(12,724)				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		40,281		44,978			(9,517)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	3,157	1,222,974	387.37	28,162		22,810		24,804			(5,351)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/04/2027	8,456	3,235,027	382.57	88,366		71,494		81,944			(16,871)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	13,477	4,986,732	370.01	208,224		168,506		214,825			(39,718)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	22,122	8,356,480	377.75	270,106		218,585		262,266			(51,522)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/12/2024	03/11/2026	4,024	1,531,671	380.6	35,616		25,769		33,980			(9,847)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/12/2024	03/05/2027	30,379	11,434,371	376.39	409,206		333,469		384,624			(75,737)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/08/2027	10,097	3,807,473	377.1		133,277		108,677		124,499			(24,599)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/11/2027	13,739	5,149,537	374.81		194,545		158,736		185,284			(35,809)				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	02/27/2025	679	251,151	369.66		7,202		3,066		7,837			(4,136)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/05/2025	5,593	2,096,397	374.85		45,077		19,626		43,980			(25,451)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/06/2025	6,581	2,468,380	375.05		52,454		22,921		50,984			(29,533)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/07/2025	9,638	3,622,700	375.89		73,343		32,164		69,703			(41,178)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/11/2025	4,979	1,865,285	374.65		40,875		18,179		40,190			(22,696)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/06/2026	7,384	2,780,392	376.55		76,866		55,467		76,710			(21,399)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	03/12/2024	03/06/2026	6,422	2,455,733	382.37		52,471		37,863		48,958			(14,608)				03
FEB 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	02/27/2025	1,060	298,302	281.43		6,635		2,825		9,329			(3,811)				03
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/05/2025	14,826	4,192,584	282.78		83,027		36,150		114,617			(46,878)				03
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/06/2025	14,037	3,984,689	283.87		71,448		31,221		96,739			(40,227)				03
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/07/2025	16,696	4,745,847	284.25		82,144		36,024		110,448			(46,120)				03
MAR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/11/2025	16,462	4,691,723	285.01		76,053		33,825		100,374			(42,228)				03
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/05/2026	13,267	3,764,799	283.77		93,268		67,266		117,784			(26,001)				03
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/06/2026	7,023	2,014,357	286.84		40,450		29,189		49,837			(11,261)				03
MAR 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/08/2027	20,080	5,737,384	285.73		151,200		123,293		182,362			(27,908)				03
MAR 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/11/2026	11,452	3,281,445	286.54		67,567		48,886		83,425			(18,681)				03
MAR 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/11/2027	34,926	9,962,309	285.24		270,328		220,570		326,578			(49,758)				03
MAR 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		UBS AG	BFMBT61CT2L1QCEMI K50	03/12/2024	03/05/2027	86,947	24,740,646	284.55		695,573		566,834		844,037			(128,739)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/04/2026	16,611	1,767,531	106.41		45,430		32,747		24,608			(12,683)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/05/2026	14,382	1,534,407	106.69		37,695		27,186		19,989			(10,509)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/06/2026	16,872	1,808,177	107.17		41,033		29,610		20,961			(11,423)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/06/2026	1,994	215,004	107.85		4,348		3,138		2,098			(1,210)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	02/26/2027	11,024	1,171,876	106.3		34,252		27,872		21,366			(6,381)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/04/2027	31,165	3,321,297	106.57		93,714		76,353		57,797			(17,361)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/04/2027	63,408	6,819,538	107.55		168,031		136,903		98,701			(31,128)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/05/2027	78,470	8,346,861	106.37		242,002		197,211		150,751			(44,790)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	03/11/2024	03/05/2027	85,929	9,212,465	107.21		238,110		194,040		142,339			(44,070)				03

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MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/05/2027	64,540	6,958,088	107.81	165,352		134,748		95,841			(30,604)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/08/2027	23,438	2,508,125	107.01	66,682		54,374		40,312			(12,308)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/08/2027	49,611	5,359,968	108.04	123,382		100,609		70,746			(22,773)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/04/2027	6,079	2,398,289	394.53	73,395		59,799		111,061			(13,597)				03
FEB 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	02/21/2025	658	249,618	379.41	9,630		4,003		16,379			(5,627)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/05/2027	10,818	4,218,927	389.99	150,788		122,880		225,656			(27,908)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/05/2025	7,371	2,880,842	390.85	61,542		26,795		109,556			(34,747)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/05/2027	13,342	5,266,031	394.71	160,220		130,566		242,515			(29,654)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/06/2025	3,439	1,344,511	390.91	28,660		12,524		50,984			(16,136)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/05/2027	3,830	1,517,041	396.12	43,933		35,801		66,714			(8,131)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/07/2025	6,533	2,563,015	392.29	50,465		22,131		89,847			(28,334)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/08/2027	3,270	1,280,385	391.61	43,384		35,376		65,171			(8,007)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/10/2025	2,113	831,547	393.63	15,180		6,728		26,993			(8,452)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/08/2027	5,764	2,283,597	396.16	66,129		53,923		100,408			(12,206)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/05/2026	4,259	1,663,969	390.67	49,096		35,409		77,686			(13,687)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/09/2026	2,993	1,181,808	394.81	29,397		21,247		47,003			(8,150)				03
FEB 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	02/21/2025	4,182	438,294	104.8	12,455		5,177		5,440			(7,277)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	02/26/2027	1,862	726,315	389.97	25,911		21,084		38,806			(4,827)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/04/2025	22,326	2,378,408	106.53	47,198		20,474		14,725			(26,723)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/11/2024	03/04/2027	3,802	1,480,840	389.5	53,779		43,817		80,392			(9,963)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/04/2025	14,364	1,538,944	107.14	26,559		11,521		7,116			(15,038)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/05/2025	11,554	1,229,076	106.38	25,245		10,991		8,189			(14,253)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/05/2025	22,052	2,356,529	106.86	43,443		18,915		12,558			(24,528)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/06/2025	19,672	2,098,423	106.67	40,426		17,665		12,294			(22,761)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/06/2025	12,462	1,334,848	107.11	23,255		10,162		6,338			(13,093)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/07/2025	14,648	1,568,229	107.06	27,670		12,135		7,674			(15,536)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/11/2024	03/07/2025	24,843	2,672,378	107.57	41,836		18,347		10,143			(23,489)				03

STATEMENT AS OF SEPTEMBER 30, 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 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/21/2025	2,894	1,005,003	347.33	25,116		10,047		38,575			(14,025)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/07/2025	3,985	1,394,067	349.79	30,010		11,277		44,591			(17,436)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/29/2025	2,912	1,017,333	349.39	22,217		7,978		33,388			(13,253)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/21/2026	3,640	1,283,306	352.51	33,565		22,071		41,775			(9,281)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/12/2026	8,177	2,873,015	351.37	78,495		51,279		99,084			(21,977)				03
JAN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/17/2025	3,566	1,234,498	346.17	31,739		9,668		50,800			(17,828)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/09/2026	16,599	5,812,089	350.14	166,823		108,738		213,673			(46,902)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/08/2026	3,189	1,112,832	349	33,608		21,890		43,387			(9,462)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/07/2026	5,464	1,923,057	351.96	50,923		33,143		64,103			(14,357)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/26/2026	2,705	955,353	353.2	24,506		16,934		30,016			(7,047)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/30/2025	9,977	3,440,520	344.86	99,466		16,720		154,331			(27,548)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/05/2026	10,597	3,675,867	346.88	121,335		78,850		159,280			(34,305)				03
JAN 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/10/2025	8,991	3,085,596	343.17	95,219		13,763		153,302			(27,122)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	08/29/2025	4,853	1,672,538	344.65	50,179		22,996		78,685			(13,880)				03
JAN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	01/02/2026	6,882	2,418,459	351.44	65,375		42,387		82,734			(18,562)				03
DEC 24 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	12/30/2024	8,431	2,869,989	340.42	99,145		12,989		166,362			(28,689)				03
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		24,838		87,240			(15,314)				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		27,325		54,236			(12,260)				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		12,216		42,987			(7,602)				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		16,616		29,863			(6,872)				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		29,801		244,890			(33,652)				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		29,151		104,320			(18,368)				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		1,682		107,301			(13,519)				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		22,310		78,747			(14,373)				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		16,456		148,950			(20,544)				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		1,561		138,119			(17,428)				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		10,976		37,854			(7,140)				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		17,631		168,880			(23,469)				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		933		135,025			(17,055)				03

STATEMENT AS OF SEPTEMBER 30, 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	08/01/2025	2,948	1,023,761	347.28	26,826		11,712		41,555			(7,718)				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		20,132		70,699			(13,311)				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		288		114,033			(14,496)				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		15,145		54,153			(10,215)				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		76,033		135,080			(30,084)				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	42,581		29,761		52,072			(11,940)				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		29,144		51,663			(11,858)				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		27,554		49,790			(11,372)				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		44,204		460,840			(61,701)				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		12,275		136,809			(19,127)				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		105,235		192,708			(43,434)				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		17,330		53,708			(8,354)				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		20,157		63,586			(9,882)				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		29,164		93,096			(14,582)				03
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		46,906		149,723			(23,808)				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		21,756		69,565			(11,099)				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		19,424		123,540			(18,952)				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		19,077		127,220			(19,868)				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		18,690		123,745			(19,566)				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		16,048		87,339			(8,292)				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		29,092		202,523			(31,439)				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		23,490		131,965			(12,200)				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		16,395		89,378			(8,560)				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		5,045		81,175			(19,500)				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		11,243		191,772			(25,680)				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		23,014		130,240			(12,141)				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		7,277		144,449			(19,766)				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		28,417		164,585			(15,231)				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		7,961		170,889			(23,884)				03

STATEMENT AS OF SEPTEMBER 30, 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	10/03/2025	2,738	922,134	336.77	20,947		10,969		62,389			(5,991)				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		9,669		56,710			(5,310)				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		6,898		147,468			(23,904)				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		26,731		55,984			(12,074)				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		2,802		75,228			(12,242)				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		18,829		40,851			(8,640)				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		2,114		68,958			(10,897)				03
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		14,536		86,138			(12,433)				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		3,626		122,472			(19,179)				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		35,096		77,686			(16,143)				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		1,874		76,492			(12,152)				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		23,929		144,734			(21,096)				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		18,912		41,505			(8,840)				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		18,421		59,234			(12,466)				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		7,363		40,914			(6,578)				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		23,140		75,884			(15,983)				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		24,785		56,271			(11,750)				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		13,228		44,674			(9,264)				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		14,062		86,909			(12,790)				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		13,481		66,044			(7,527)				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		10,369		41,735			(7,925)				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		36,682		83,816			(17,555)				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		24,201		84,203			(17,128)				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		12,252		75,086			(11,194)				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		1,451		92,826			(11,667)				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		27,999		138,792			(15,898)				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		8,632		34,153			(6,648)				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		12,278		41,743			(8,942)				03
SEP 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	09/12/2025	21,292	7,361,640	345.75	134,351		65,322		328,265			(37,838)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		8,411		48,493			(7,755)				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		18,772		64,739			(13,821)				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		9,567		72,391			(23,740)				03
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		13,137		53,761			(10,355)				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		60,649		309,452			(35,854)				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		12,687		45,284			(9,445)				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		11,753		75,325			(11,039)				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		12,056		51,759			(9,616)				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		8,026		41,676			(4,844)				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		6,085		37,451			(5,796)				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		11,826		44,484			(9,038)				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		12,229		50,531			(9,911)				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		11,044		72,566			(10,724)				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		14,387		61,931			(11,950)				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		13,679		62,193			(11,700)				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	75,713		161,055			(30,254)				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	51,995		112,048			(20,486)				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	136,382		231,993			(32,138)				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	122,657		209,401			(28,664)				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	105,102		181,681			(24,474)				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	105,571		182,797			(24,525)				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	131,602		222,892			(30,501)				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	117,757		200,540			(27,196)				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	176	983,643	5,578.42		110,256	89,570		156,896			(20,686)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/05/2027	299	1,610,486	5,382.82		220,063	178,932		306,911			(41,131)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/08/2027	192	1,059,899	5,515.71		127,608	103,825		179,892			(23,783)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/12/2027	364	2,018,693	5,553.03		234,444	190,914		331,871			(43,530)				03
JAN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	01/24/2025	233	1,153,666	4,947.96		125,722	46,340		210,657			(79,382)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/14/2024	02/05/2025	216	1,106,535	5,113.85		94,004	36,847		164,542			(57,157)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1G071XBU11	03/14/2024	02/13/2025	150	768,072	5,123.21	65,185		26,506		113,743			(38,679)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1G071XBU11	03/14/2024	01/16/2026	194	1,023,723	5,273.39	112,361		79,274		170,895			(33,087)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1G071XBU11	03/14/2024	01/29/2026	202	1,066,862	5,280.19	117,848		83,807		178,507			(34,041)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/12/2025	5,048	1,887,337	373.91	39,169		17,675		43,276			(21,494)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/12/2025	17,200	6,439,826	374.4	129,863		58,601		141,877			(71,262)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/12/2025	6,462	2,418,357	374.27	49,172		22,189		53,851			(26,983)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/12/2025	8,797	3,293,526	374.4	66,416		29,970		72,560			(36,446)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/13/2025	22,987	8,595,127	373.92	178,605		80,869		197,167			(97,737)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/13/2025	5,240	1,959,195	373.91	40,713		18,434		44,979			(22,279)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/13/2025	8,477	3,170,228	373.98	65,612		29,708		72,371			(35,904)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/07/2025	5,817	2,177,502	374.32	43,804		19,427		47,907			(24,377)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/07/2025	10,446	3,910,411	374.36	78,446		34,791		85,747			(43,655)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/07/2025	5,508	2,062,538	374.48	41,088		18,223		44,777			(22,865)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/07/2025	16,616	6,223,580	374.56	123,289		54,679		134,211			(68,610)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/10/2025	5,382	2,014,228	374.22	40,961		18,358		44,899			(22,603)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/10/2025	6,428	2,406,244	374.36	48,464		21,721		53,023			(26,744)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/11/2025	5,132	1,914,950	373.11	41,675		18,742		46,740			(22,933)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/11/2025	11,504	4,294,800	373.33	92,147		41,441		103,018			(50,707)				03
MAR 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/14/2024	03/11/2025	5,372	2,005,742	373.36	42,977		19,328		47,997			(23,649)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/11/2025	36,165	3,859,126	106.71	74,752		33,807		22,763			(40,946)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/12/2025	32,010	3,428,637	107.11	60,660		27,526		16,852			(33,133)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/13/2025	30,980	3,321,021	107.2	57,622		26,236		15,718			(31,386)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/14/2025	23,852	2,553,357	107.05	45,915		20,975		13,052			(24,940)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/12/2026	29,649	3,173,967	107.05	74,123		54,104		38,165			(20,020)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/13/2026	7,011	752,053	107.27	16,938		12,370		8,575			(4,568)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	03/15/2024	03/11/2027	158,573	16,965,680	106.99	453,993		372,475		274,097			(81,518)				03
MAR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	International	W22LROWP21HZNB86K528	03/15/2024	03/12/2027	204,877	22,024,295	107.5	549,276		450,740		323,364			(98,536)				03
				UBS AG	BFM8T61CT2L1QCEMIK50	03/19/2024	03/14/2025	126,260	41,326,066	327.31	1,029,017		471,393		1,200,295			(557,624)				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 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/19/2024	03/13/2026	17,141	5,610,444	327.31		192,151		140,521		224,667			(51,631)				03
MAR 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2024	03/14/2025	82,585	24,085,159	291.64		639,210		292,822		281,242			(346,387)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2024	03/14/2025	185,375	69,009,421	372.27		1,675,787		767,679		1,803,767			(908,108)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/19/2024	03/13/2026	22,276	8,292,701	372.27		267,981		195,975		285,781			(72,006)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	105,342,649	105,342,649	5,117.09		4,141,020		1,897,003		6,820,831			(2,244,016)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	86,286,309	86,286,309	5,117.09		3,965,719		1,816,698		6,683,536			(2,149,021)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	4,958,947	4,958,947	5,117.09		230,988		105,816		390,485			(125,172)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	21,065,516	21,065,516	5,117.09		1,035,159		474,207		1,752,791			(560,952)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	20,454,641	20,454,641	5,117.09		1,087,369		498,124		1,823,979			(589,245)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	24,047,559	24,047,559	5,117.09		1,432,273		656,125		2,260,577			(776,148)				03
MAR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Citibank NA	03/19/2024	03/14/2025	7,396,998	7,396,998	5,117.09		316,370		144,929		529,850			(171,441)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/16/2026	4,916	1,414,154	287.66		27,235		19,947		32,979			(7,288)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/12/2026	12,684	3,596,850	283.57		91,453		66,846		114,550			(24,607)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/18/2026	5,152	1,467,097	284.75		34,571		25,346		42,966			(9,225)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/13/2026	9,069	2,585,215	285.05		59,495		43,509		73,819			(15,986)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/18/2026	6,610	1,893,434	286.43		39,795		29,176		48,766			(10,619)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/05/2027	10,778	3,080,724	285.83		81,160		66,567		97,201			(14,592)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/12/2027	39,702	11,248,668	283.33		341,037		280,115		413,427			(60,922)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/12/2027	35,061	10,043,563	286.46		255,945		210,224		305,482			(45,721)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/15/2027	7,128	2,017,772	283.09		62,011		50,964		75,279			(11,047)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/15/2027	10,520	3,010,526	286.16		78,167		64,242		93,407			(13,925)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/18/2027	22,416	6,343,705	283		196,139		161,294		238,061			(34,845)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/18/2027	22,723	6,506,291	286.33		167,469		137,717		199,933			(29,752)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/12/2025	7,386	2,090,081	282.96		41,512		18,890		56,363			(22,622)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/13/2025	6,017	1,708,418	283.93		31,048		14,176		41,483			(16,872)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/13/2025	8,402	2,397,542	285.37		37,975		17,339		49,239			(20,636)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/14/2025	11,079	3,135,118	282.97		62,377		28,575		84,569			(33,802)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/14/2025	8,891	2,530,086	284.56		43,389		19,877		57,252			(23,513)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/19/2024	03/18/2025	7,846	2,220,743	283.04		44,095		20,464		59,664			(23,631)				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)
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM1K50	03/19/2024	03/18/2025	5,296	1,507,308	284.59	25,899		12,020		34,150			(13,880)				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		84,928		350,274			(99,946)				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		179,417		742,871			(211,143)				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		9,576		39,598			(11,269)				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		13,653		56,498			(16,068)				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		660,292		6,258,284			(777,051)				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		71,696		600,940			(84,374)				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		1,640,605		12,267,166			(1,930,711)				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		49,504		337,787			(58,258)				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		142,460		949,759			(167,651)				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		16,273		109,200			(19,151)				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		360,316		2,208,206			(424,031)				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		385,438		2,317,427			(453,594)				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		87,790		468,210			(103,314)				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		170,858		866,661			(201,071)				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		75,972		310,230			(89,406)				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		31,316		343,389			(36,853)				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		36,576		75,180			(13,370)				03
MAR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJFSFPU8MPRO8K5P83	03/19/2024	03/14/2025	149,617	36,606,794	244.67	854,313		392,458		919,205			(461,856)				03
MAR 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/20/2025	5,631	1,060,559	188.34	26,860		12,684		46,452			(14,176)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/12/2027	7,559	2,826,251	373.91	118,519		97,707		105,499			(20,812)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/12/2025	6,622	2,482,219	374.85	61,782		28,434		52,683			(33,348)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/12/2027	8,427	3,189,927	378.55	115,362		95,104		98,252			(20,258)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/13/2025	6,102	2,287,272	374.82	57,057		26,346		48,736			(30,710)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/17/2027	5,809	2,185,226	376.16	85,513		70,566		74,572			(14,947)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/14/2025	8,694	3,245,802	373.33	88,072		40,802		78,154			(47,270)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/18/2027	7,706	2,875,636	373.15	123,764		102,151		110,876			(21,613)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/21/2024	03/18/2025	8,457	3,162,921	373.98	83,137		39,014		72,743			(44,123)				03

STATEMENT AS OF SEPTEMBER 30, 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 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		151,233		157,273			(31,998)				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		125,706		134,928			(26,567)				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		37,090		67,405			(41,699)				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		78,010		79,263			(16,487)				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		15,652		27,558			(17,493)				03
FEB 26 JPUSCYCL 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		54,659							03
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		64,452		80,193			(23,193)				03
MAR 26 JPUSCYCL 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		129,453							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		44,429		54,190			(15,838)				03
MAR 26 JPUSCYCL 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		77,911							03
MAR 26 JPUSCYCL 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		101,985							03
MAR 26 JPMorgan MOZAIC2 Call	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		21,578		26,798			(7,663)				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		60,862		97,047			(12,877)				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		62,586		99,403			(13,227)				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		71,713		114,651			(15,156)				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		21,104		65,535			(24,905)				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		31,686		97,205			(37,163)				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		36,394		66,408			(12,973)				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		25,314		77,636			(29,327)				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		4,279		7,803			(1,523)				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		38,816		118,489			(44,970)				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		72,131		114,612			(15,381)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/18/2025	3,793	1,483,627	391.16		39,594		18,581		55,977			(21,014)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/11/2027	4,553	1,798,051	394.88		62,690		51,672		82,503			(11,019)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/19/2025	3,575	1,403,139	392.47		34,939		16,447		49,193			(18,491)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/12/2027	5,742	2,240,930	390.27		90,840		74,888		119,028			(15,952)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/20/2024	03/12/2026	3,684	1,438,846	390.58		50,316		36,982		67,591			(13,333)				03

STATEMENT AS OF SEPTEMBER 30, 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 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	57,468	91,712					(12,241)				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	26,837	49,171					(9,676)				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	114,020	182,143					(24,287)				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	27,267	49,814					(9,757)				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	101,734	162,026					(21,597)				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	101,740	161,460					(21,526)				03
MAR 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/20/2024	03/14/2025	17,247	1,838,670	106.61	42,306	19,599	11,513					(22,707)				03
MAR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/20/2024	03/13/2026	1,553	165,555	106.61	4,642	3,413	2,217					(1,228)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	02/23/2026	5,161	1,811,468	350.97	54,067	39,392	64,856					(14,675)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	02/26/2026	2,909	1,026,104	352.71	28,441	20,754	33,572					(7,687)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/03/2026	3,176	1,121,110	352.97	30,823	22,551	36,261					(8,272)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/06/2026	7,737	2,731,896	353.11	74,798	54,810	87,804					(19,988)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/11/2026	7,229	2,545,537	352.11	73,035	53,654	86,438					(19,381)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/13/2026	3,081	1,089,567	353.69	29,219	21,487	34,058					(7,732)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/13/2026	4,369	1,534,365	351.2	45,839	33,709	54,641					(12,130)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/20/2026	4,274	1,508,096	352.87	42,108	31,073	49,389					(11,035)				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	02/28/2025	4,895	1,714,362	350.26	38,201	16,853	53,610					(21,348)				03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	03/21/2024	03/20/2025	4,332	1,514,107	349.55	35,846	16,927	50,442					(18,919)				03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	02/27/2025	381	1,934,806	5,083.97	201,234	88,710	306,851					(112,524)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/04/2025	1,005	5,234,135	5,206.54	449,751	201,929	704,913					(247,822)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/07/2025	748	3,902,757	5,221.08	329,745	149,624	516,453					(180,121)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/13/2025	641	3,389,065	5,286.74	259,401	120,120	409,926					(139,281)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/18/2025	623	3,280,960	5,264.53	262,644	123,597	413,318					(139,047)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/21/2025	520	2,750,223	5,289.5	212,884	101,120	334,965					(111,764)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/04/2026	563	3,020,938	5,368.17	342,816	251,302	471,802					(91,514)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/13/2026	721	3,847,845	5,333.34	458,451	337,604	627,697					(120,847)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	03/20/2026	383	2,041,298	5,324.06	247,506	182,895	337,938					(64,612)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/22/2024	02/26/2027	526	2,620,759	4,982.81	551,264	453,617	696,996					(97,647)				03

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FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	02/26/2027	554	3,004,441	5,418.68	435,318		358,209		561,389			(77,109)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/01/2027	850	4,618,846	5,434.64	659,676	.....	.....543,154	.....	.....852,772	.....	.....	.....(116,522)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/05/2027	908	4,765,005	5,249.19	804,956	.....	.....663,302	.....	.....1,030,339	.....	.....	.....(141,654)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/08/2027	540	2,810,151	5,205.14	493,056	.....	.....406,531	.....	.....630,728	.....	.....	.....(86,525)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/11/2027	756	4,059,557	5,367.37	620,864	.....	.....512,213	.....	.....798,046	.....	.....	.....(108,651)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/12/2027	512	2,618,634	5,113.62	498,069	.....	.....410,988	.....	.....632,945	.....	.....	.....(87,081)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/12/2027	937	5,247,992	5,602.4	647,943	.....	.....534,658	.....	.....839,599	.....	.....	.....(113,285)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/17/2027	510	2,668,488	5,234.69	459,089	.....	.....379,192	.....	.....587,169	.....	.....	.....(79,897)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/18/2027	538	2,843,572	5,282.7	470,252	.....	.....388,488	.....	.....601,865	.....	.....	.....(81,764)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/19/2027	519	2,657,933	5,120.37	504,337	.....	.....416,727	.....	.....640,867	.....	.....	.....(87,610)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	03/22/2024	03/19/2027	623	3,511,295	5,638.46	421,053	.....	.....347,911	.....	.....545,937	.....	.....	.....(73,143)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/12/2027	24,446	9,044,261	369.97	422,181	.....	.....346,734	.....	.....390,962	.....	.....	.....(75,447)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/12/2027	33,913	12,793,431	377.24	473,768	.....	.....389,102	.....	.....411,596	.....	.....	.....(84,666)	.....	.....	.....	03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/20/2025	6,940	2,585,308	372.54	70,577	.....	.....30,369	.....	.....64,395	.....	.....	.....(40,207)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/12/2027	19,954	7,561,927	378.96	264,596	.....	.....217,310	.....	.....225,925	.....	.....	.....(47,285)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/12/2027	7,377	2,834,933	384.28	82,847	.....	.....68,041	.....	.....66,673	.....	.....	.....(14,805)	.....	.....	.....	03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/21/2025	3,513	1,303,816	371.17	38,429	.....	.....16,602	.....	.....36,201	.....	.....	.....(21,827)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/16/2027	20,543	7,705,183	375.07	306,712	.....	.....252,108	.....	.....272,020	.....	.....	.....(54,604)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/12/2026	11,342	4,277,159	377.11	124,875	.....	.....90,702	.....	.....112,670	.....	.....	.....(34,172)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/16/2027	14,068	5,378,550	382.33	168,392	.....	.....138,413	.....	.....138,682	.....	.....	.....(29,979)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/13/2026	6,726	2,485,390	369.5	99,012	.....	.....71,956	.....	.....96,590	.....	.....	.....(27,056)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/16/2027	9,492	3,654,201	384.97	104,509	.....	.....85,903	.....	.....83,447	.....	.....	.....(18,606)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/13/2026	6,986	2,627,133	376.06	80,199	.....	.....58,284	.....	.....73,305	.....	.....	.....(21,915)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/18/2027	7,627	2,886,813	378.52	102,806	.....	.....84,538	.....	.....88,158	.....	.....	.....(18,268)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/19/2026	6,340	2,387,260	376.54	71,705	.....	.....52,281	.....	.....65,201	.....	.....	.....(19,424)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/19/2027	15,542	5,741,293	369.41	273,225	.....	.....224,720	.....	.....254,099	.....	.....	.....(48,504)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/20/2026	7,748	2,905,591	374.99	93,136	.....	.....67,943	.....	.....86,213	.....	.....	.....(25,194)	.....	.....	.....	03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/19/2027	42,891	16,158,725	376.74	609,909	.....	.....501,634	.....	.....532,599	.....	.....	.....(108,275)	.....	.....	.....	03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	MOZAIC2 Call	N/A	Equity / Index	NA	7H6GLXDRUGOFU57RNE97	03/25/2024	02/23/2026	5,876	2,213,848	376.79	65,982	.....	.....48,211	.....	.....59,839	.....	.....	.....(17,772)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 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		96,449		107,893			(20,746)				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		76,772		75,900			(16,744)				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		126,693		132,697			(27,252)				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		124,660		123,478			(26,815)				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		83,297		92,937			(17,897)				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		156,869		163,541			(33,705)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/25/2024	02/23/2027	12,079	4,647,326	384.75		134,316		110,562		107,681			(23,755)				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		14,383		8,644			(16,488)				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		14,582		7,706			(16,727)				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		31,265		17,388			(34,986)				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		25,421		12,220			(28,447)				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		43,514		22,844			(48,406)				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		15,323		7,022			(17,046)				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		13,454		6,338			(14,792)				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		9,239		3,713			(10,158)				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		32,174		20,529			(11,349)				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		21,552		13,410			(7,588)				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		16,368		9,692			(5,762)				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		10,158		6,939			(2,141)				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		89,736		61,939			(18,850)				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		74,166		48,466			(15,579)				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		197,248		133,868			(41,295)				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		93,379		60,096			(19,549)				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		289,132		192,902			(60,464)				03
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		245,552		155,598			(51,350)				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		62,021		38,283			(12,970)				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		13,694		23,084			(4,751)				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		19,932		34,959			(6,903)				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		18,839		32,574			(6,524)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/25/2026	2,242	646,703	288.44		11,345	8,427		14,243			(2,918)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/12/2027	776	221,325	285.08		5,908	4,884		7,329			(1,024)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/19/2027	39,743	11,292,213	284.13		318,740	263,856		396,702			(54,884)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/19/2027	45,725	13,135,752	287.28		310,470	257,010		380,464			(53,460)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/22/2027	17,092	4,851,790	283.87		139,126	115,235		173,265			(23,890)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/22/2027	8,755	2,512,620	286.99		60,410	50,037		74,215			(10,373)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/25/2027	15,651	4,431,441	283.14		132,251	109,604		165,247			(22,647)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/25/2027	20,196	5,793,543	286.87		140,562	116,492		172,565			(24,071)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/14/2025	4,023	1,137,395	282.74		21,844	10,206		31,431			(11,637)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/19/2025	5,829	1,654,599	283.85		28,854	13,698		40,778			(15,157)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/19/2025	3,960	1,130,418	285.47		16,829	7,989		23,126			(8,840)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/20/2025	19,392	5,511,318	284.21		92,886	44,232		130,609			(48,655)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/21/2025	20,489	5,821,386	284.12		99,168	47,368		139,490			(51,800)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/21/2025	17,462	4,988,942	285.71		72,640	34,697		99,397			(37,943)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/25/2025	8,977	2,541,756	283.14		47,668	23,044		67,953			(24,624)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/20/2026	6,148	1,748,200	284.36		40,760	30,203		52,747			(10,557)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/25/2025	5,674	1,620,140	285.54		24,171	11,685		33,129			(12,486)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/20/2026	3,620	1,041,572	287.72		19,186	14,217		24,236			(4,969)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/26/2024	03/19/2026	4,016	1,146,953	285.63		24,495	18,142		31,440			(6,353)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/19/2027	4,831	1,819,291	376.6		71,979	59,640		61,002			(12,339)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/19/2027	6,056	2,309,327	381.33		78,425	64,981		63,271			(13,444)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/22/2027	5,751	2,168,703	377.11		84,538	70,085		71,290			(14,452)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/21/2025	8,978	3,374,000	375.79		83,499	39,995		67,175			(43,504)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/22/2027	4,635	1,770,556	382.02		58,861	48,798		47,136			(10,063)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/21/2025	5,993	2,273,944	379.42		45,608	21,846		32,686			(23,762)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/24/2027	2,380	924,373	388.33		24,827	20,591		18,439			(4,237)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/25/2025	4,204	1,583,108	376.57		37,668	18,260		29,715			(19,408)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/25/2027	9,307	3,505,962	376.7		138,582	114,956		117,339			(23,626)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/27/2024	03/26/2025	3,731	1,405,822	376.81		33,055	16,071		25,897			(16,984)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/25/2027	10,687	4,075,774	381.38		138,502		114,890		111,750			(23,613)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/26/2025	3,623	1,373,399	379.06		28,333		13,775		20,684			(14,558)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/25/2027	2,988	1,170,313	391.62		28,001		23,227		19,922			(4,774)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/20/2026	2,579	976,797	378.79		28,314		21,010		24,140			(7,304)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/25/2026	3,386	1,293,077	381.94		32,908		24,477		26,923			(8,431)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/26/2026	677	256,045	378.39		7,579		5,640		6,496			(1,939)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/05/2027	408	153,459	376.07		6,145		5,078		5,231			(1,067)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/25/2025	5,009	1,987,851	396.89		41,888		20,306		53,567			(21,582)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/25/2027	6,839	2,741,380	400.82		82,436		68,382		103,701			(14,054)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2026	2,526	992,592	392.95		33,476		24,828		42,696			(8,648)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2026	2,677	1,070,249	399.83		27,334		20,273		34,737			(7,061)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/25/2026	1,720	688,782	400.35		17,283		12,855		21,954			(4,428)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2027	2,706	1,062,980	392.89		41,516		34,399		52,110			(7,117)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2025	4,740	1,851,118	390.57		54,575		25,981		72,202			(28,594)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/21/2025	7,119	2,809,632	394.69		66,649		31,924		86,483			(34,725)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2027	12,208	4,826,483	395.37		173,900		144,088		218,511			(29,811)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2027	8,697	3,479,502	400.1		106,971		88,633		134,588			(18,338)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/21/2025	4,081	1,622,495	397.61		32,629		15,629		41,463			(17,000)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/25/2025	3,130	1,232,652	393.85		30,749		14,906		40,087			(15,843)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/19/2027	2,385	977,472	409.85		21,232		17,592		26,692			(3,640)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/26/2024	03/25/2027	4,002	1,576,045	393.83		59,796		49,602		75,109			(10,194)				03
JAN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	01/20/2026	11,121	1,852,939	166.62		97,529		70,660		90,571			(26,869)				03
FEB 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	02/13/2026	11,605	1,968,391	169.62		82,393		60,494		70,333			(21,899)				03
FEB 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	02/26/2026	12,143	2,075,779	170.94		78,324		57,897		63,977			(20,428)				03
MAR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	03/10/2026	11,245	1,934,188	172		67,921		50,508		52,733			(17,413)				03
MAR 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	03/20/2026	23,868	4,107,715	172.1		142,016		106,115		110,454			(35,901)				03
JAN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	04/01/2024	01/30/2025	6,710	1,099,648	163.88		59,653		23,901		79,559			(35,752)				03

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SCHEDULE DB - PART A - SECTION 1

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FEB 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCFXT09	.04/01/2024	.02/28/2025	9,502	1,604,022	168.81		53,971		24,458		68,002			(29,513)				03
MAR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCFXT09	.04/01/2024	.03/31/2025	13,015	2,224,834	170.95	.....	.....59,607	.....	.....29,803	.....	.....70,744	.....	.....	.....(29,803)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.03/27/2026	5,117	1,960,489	383.14	.....	.....42,214	.....	.....31,690	.....	.....38,158	.....	.....	.....(10,524)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.04/01/2026	2,463	936,436	380.26	.....	.....23,026	.....	.....17,325	.....	.....21,561	.....	.....	.....(5,701)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.03/25/2027	8,059	3,046,611	378.02	.....	.....106,142	.....	.....88,533	.....	.....96,500	.....	.....	.....(17,609)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.03/25/2027	9,451	3,615,406	382.56	.....	.....108,114	.....	.....90,178	.....	.....94,096	.....	.....	.....(17,936)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.04/01/2027	5,047	1,916,325	379.68	.....	.....63,393	.....	.....52,944	.....	.....56,749	.....	.....	.....(10,449)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.04/01/2027	9,699	3,750,917	386.72	.....	.....97,478	.....	.....81,410	.....	.....81,136	.....	.....	.....(16,068)	.....	.....	.....	03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.03/28/2025	8,789	3,334,192	379.37	.....	.....57,830	.....	.....28,753	.....	.....49,018	.....	.....	.....(29,077)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.04/01/2025	6,544	2,477,927	378.65	.....	.....45,285	.....	.....22,768	.....	.....39,295	.....	.....	.....(22,518)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/02/2024	.04/01/2025	2,540	965,748	380.15	.....	.....16,056	.....	.....8,072	.....	.....13,335	.....	.....	.....(7,983)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/25/2025	18,215	1,968,823	108.09	.....	.....30,236	.....	.....14,905	.....	.....6,477	.....	.....	.....(15,331)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/26/2025	18,498	1,988,180	107.48	.....	.....35,331	.....	.....17,467	.....	.....8,862	.....	.....	.....(17,864)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/27/2025	15,689	1,692,563	107.88	.....	.....27,456	.....	.....13,613	.....	.....6,259	.....	.....	.....(13,844)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/28/2025	16,959	1,831,689	108.01	.....	.....28,829	.....	.....14,334	.....	.....6,394	.....	.....	.....(14,495)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/28/2025	33,167	3,597,944	108.48	.....	.....50,414	.....	.....25,066	.....	.....9,906	.....	.....	.....(25,348)	.....	.....	.....	03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/19/2026	9,624	1,034,667	107.51	.....	.....23,579	.....	.....17,634	.....	.....11,193	.....	.....	.....(5,944)	.....	.....	.....	03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/26/2026	10,775	1,163,600	107.99	.....	.....24,567	.....	.....18,434	.....	.....11,251	.....	.....	.....(6,133)	.....	.....	.....	03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/27/2026	9,254	1,000,528	108.12	.....	.....20,636	.....	.....15,491	.....	.....9,371	.....	.....	.....(5,145)	.....	.....	.....	03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/27/2026	5,506	598,937	108.77	.....	.....11,013	.....	.....8,267	.....	.....4,734	.....	.....	.....(2,746)	.....	.....	.....	03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/19/2027	53,141	5,706,293	107.38	.....	.....150,389	.....	.....125,301	.....	.....86,058	.....	.....	.....(25,088)	.....	.....	.....	03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/19/2027	51,199	5,549,995	108.4	.....	.....126,462	.....	.....105,366	.....	.....68,757	.....	.....	.....(21,097)	.....	.....	.....	03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/25/2027	172,808	18,599,288	107.63	.....	.....473,493	.....	.....394,941	.....	.....268,430	.....	.....	.....(78,552)	.....	.....	.....	03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/25/2027	144,757	15,717,747	108.58	.....	.....348,865	.....	.....290,989	.....	.....188,700	.....	.....	.....(57,876)	.....	.....	.....	03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/25/2027	64,771	7,056,751	108.95	.....	.....148,325	.....	.....123,718	.....	.....78,711	.....	.....	.....(24,607)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/21/2025	60,957	6,543,733	107.35	.....	.....119,476	.....	.....58,206	.....	.....30,159	.....	.....	.....(61,270)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/21/2025	13,543	1,462,687	108	.....	.....22,888	.....	.....11,151	.....	.....4,901	.....	.....	.....(11,738)	.....	.....	.....	03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB6K528	.04/01/2024	.03/25/2025	24,911	2,678,379	107.52	.....	.....47,081	.....	.....23,209	.....	.....11,648	.....	.....	.....(23,872)	.....	.....	.....	03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/03/2024	.03/24/2025	8,165	3,080,055	377.21		64,588		31,837		54,580			(32,751)				03

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MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/25/2025	9,219	3,459,725	375.28		81,404		40,242		72,375				(41,162)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/26/2025	7,857	2,960,457	376.81		63,717		31,589		54,535				(32,128)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/26/2025	7,233	2,724,696	376.68		59,097		29,299		50,757				(29,798)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/26/2025	11,300	4,258,171	376.83		91,643		45,434		78,305				(46,209)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/27/2025	6,480	2,449,748	378.03		49,121		24,422		40,611				(24,698)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/27/2025	18,666	7,055,836	378.01		141,673		70,439		117,180				(71,234)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/28/2025	8,453	3,197,525	378.25		63,316		31,570		52,086				(31,747)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/28/2025	25,030	9,467,464	378.24		187,727		93,601		154,358				(94,127)			03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	04/01/2025	9,169	3,453,426	376.63		75,738		38,184		65,334				(37,554)			03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	04/02/2025	6,293	2,355,403	374.3		59,090		29,871		53,951				(29,218)			03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	04/02/2025	15,958	6,001,811	376.1		135,962		68,732		118,912				(67,230)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/14/2025	26,158	9,737,185	372.25		268,377		128,320		254,897				(140,057)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/14/2025	20,019	7,454,390	372.36		204,197		97,634		193,513				(106,563)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/17/2025	11,003	4,095,705	372.24		113,329		54,699		107,692				(58,630)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/18/2025	11,255	4,199,522	373.12		110,751		53,620		103,356				(57,131)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/18/2025	14,056	5,237,140	372.59		142,247		68,869		134,255				(73,378)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/19/2025	9,127	3,413,036	373.96		85,974		41,752		78,733				(44,222)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/19/2025	15,537	5,809,092	373.89		146,824		71,302		134,756				(75,521)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/20/2025	10,200	3,823,387	374.84		91,596		44,617		82,247				(46,979)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/20/2025	10,039	3,762,665	374.81		90,350		44,010		81,140				(46,340)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/21/2025	12,961	4,889,577	377.24		101,877		49,774		85,869				(52,103)			03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	04/03/2024	03/21/2025	29,486	11,113,961	376.92		236,185		115,393		200,765				(120,792)			03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2025	5,716	2,281,661	399.18		35,466		17,881		53,428				(17,586)			03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2027	11,005	4,441,570	403.6		109,222		91,302		153,074				(17,920)			03
MAR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	03/27/2026	3,437	1,378,147	401.01		29,605		22,255		42,744				(7,350)			03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2026	1,728	694,644	402		14,342		10,806		20,714				(3,536)			03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	4,708	1,856,011	394.22		63,119		52,696		87,356				(10,423)			03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		NA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	6,778	2,685,253	396.19		85,424		71,318		118,583				(14,106)			03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	03/25/2027	7,233	2,889,291	399.48		82,014	68,471		114,387			(13,543)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	03/26/2025	3,498	1,380,305	394.57		28,080	13,922		43,041			(14,159)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	03/25/2027	14,494	5,820,637	401.58		153,375	128,048		214,514			(25,327)				03
MAR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	03/28/2025	5,853	2,323,648	397.01		41,007	20,446		62,377			(20,561)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	03/31/2027	3,520	1,445,138	410.56		27,410	22,909		38,705			(4,501)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	04/01/2025	3,276	1,298,641	396.39		23,933	12,066		36,461			(11,867)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/02/2024	04/01/2027	2,863	1,138,004	397.42		34,808	29,097		48,384			(5,711)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	04/03/2024	03/07/2025	1,333	942,059	706.7		41,218	19,259		55,631			(21,958)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	04/03/2024	03/13/2025	1,030	728,179	707.19		27,400	13,059		36,260			(14,341)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	04/03/2024	03/18/2025	1,320	931,213	705.47		44,431	21,511		58,033			(22,920)				03
MAR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	04/03/2024	03/21/2025	1,627	1,162,738	714.48		46,820	22,875		57,750			(23,945)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	04/03/2024	04/02/2025	1,858	1,325,855	713.65		57,259	28,946		70,074			(28,313)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/28/2025	5,384	1,548,386	287.57		19,330	9,638		24,673			(9,692)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/01/2025	4,082	1,162,120	284.67		19,514	9,838		26,495			(9,676)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/01/2025	11,880	3,400,921	286.28		48,707	24,556		64,236			(24,151)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/27/2026	6,995	2,004,851	286.63		40,848	30,707		51,108			(10,141)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2025	4,636	1,316,502	283.97		23,644	11,953		32,450			(11,691)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/27/2026	3,415	987,682	289.19		16,735	12,580		20,468			(4,155)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2025	3,385	971,549	287.01		12,965	6,554		16,789			(6,411)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/27/2026	4,018	1,171,373	291.53		16,635	12,505		19,835			(4,130)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/01/2026	3,576	1,021,831	285.75		22,207	16,732		27,962			(5,475)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2026	4,659	1,331,687	285.82		28,840	21,739		36,263			(7,101)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2026	2,431	703,608	289.39		11,816	8,907		14,407			(2,909)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/19/2027	3,926	1,120,833	285.5		29,719	24,784		36,260			(4,935)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/25/2027	16,693	4,729,834	283.35		141,553	118,178		174,235			(23,375)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/25/2027	47,099	13,479,246	286.19		344,293	287,440		418,813			(56,853)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/25/2027	25,285	7,310,307	289.12		157,776	131,723		188,557			(26,053)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/29/2027	5,373	1,575,357	293.22		26,541	22,174		30,823			(4,367)				03

STATEMENT AS OF SEPTEMBER 30, 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	04/03/2024	03/31/2027	4,426	1,302,365	294.23	20,627		17,239		23,743			(3,387)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/01/2027	15,186	4,323,133	284.68	120,576		100,793		147,557			(19,783)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/01/2027	13,981	4,023,072	287.76	94,230		78,769		113,611			(15,460)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2027	9,956	2,827,040	283.96	82,036		68,588		100,723			(13,447)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	04/02/2027	11,797	3,389,595	287.33	81,516		68,154		98,395			(13,362)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/26/2025	8,844	2,505,896	283.35	47,226		23,413		65,584			(23,813)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/26/2025	6,102	1,738,288	284.87	28,374		14,067		38,485			(14,307)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/27/2025	4,838	1,382,633	285.76	20,709		10,296		27,607			(10,412)				03
MAR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/03/2024	03/28/2025	4,524	1,297,988	286.89	17,373		8,662		22,580			(8,711)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/12/2025	846	4,323,294	5,112.21	174,827		83,793		669,735			(91,034)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025	1,257	6,456,896	5,136.71	315,635		151,766		968,697			(163,870)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/13/2025	764	3,943,098	5,164.3	216,728		104,208		569,648			(112,520)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	697	3,559,368	5,108.53	113,905		54,942		555,075			(58,962)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	1,352	6,917,072	5,116.48	386,703		186,527		1,067,403			(200,176)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/14/2025	1,090	5,594,264	5,133.53	326,544		157,509		843,805			(169,034)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/17/2025	569	2,873,935	5,054.05	177,200		86,275		482,385			(90,925)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/18/2025	651	3,344,643	5,140.78	83,603		40,830		501,891			(42,774)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/19/2025	998	5,121,079	5,131.29	280,770		137,537		779,134			(143,233)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/20/2025	662	3,435,418	5,189.14	164,073		80,614		483,312			(83,459)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025	921	4,810,757	5,223.86	150,865		74,346		645,273			(76,519)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/21/2025	2,119	11,083,862	5,230.26	570,038		280,912		1,473,130			(289,126)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/24/2025	791	4,125,682	5,215.78	235,489		117,071		561,976			(118,417)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/26/2025	1,011	5,252,654	5,193.86	200,808		100,404		739,456			(100,404)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/27/2025	870	4,543,175	5,222.22	188,496		94,515		615,243			(93,981)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025	1,151	6,044,912	5,249.78	184,775		92,909		787,959			(91,865)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/28/2025	1,678	8,805,982	5,248.06	452,191		227,373		1,150,721			(224,818)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	04/04/2024	03/31/2025	1,129	5,914,081	5,239.96	325,141		164,848		785,107			(160,294)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	04/01/2025	685	3,578,678	5,224.5	155,216		78,909		486,172			(76,308)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	04/03/2025	967	5,015,986	5,189.04	206,090		105,335		717,012			(100,755)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	04/03/2025	1,498	7,802,289	5,210.14	421,372		215,368		1,083,443			(206,004)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	03/18/2026	180	936,293	5,190.96	132,190		99,375		177,204			(32,814)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	03/25/2026	167	893,050	5,337.06	108,197		81,601		146,407			(26,596)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	04/01/2026	182	970,371	5,329.66	119,371		90,312		161,108			(29,058)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	03/07/2025	1,076	5,484,721	5,097.23	277,150		130,669		861,902			(146,482)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	03/07/2025	1,000	5,124,107	5,125.85	270,588		127,575		775,036			(143,013)				03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/04/2024	03/10/2025	785	4,008,159	5,103.66	254,980		121,419		626,679			(133,561)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/02/2027	12,772	4,859,879	380.5	165,657		138,100		136,956			(27,557)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/04/2026	1,801	684,241	379.83	18,411		13,748		15,757			(4,662)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/02/2027	7,623	2,944,345	386.25	82,556		68,823		63,883			(13,733)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/24/2027	5,065	1,913,763	377.81	71,118		59,220		60,420			(11,898)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/02/2027	6,175	2,402,231	389	61,136		50,966		45,700			(10,170)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/25/2027	3,531	1,339,520	379.39	47,276		39,375		39,522			(7,902)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/03/2027	7,808	2,915,228	373.36	125,164		104,362		110,930			(20,802)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/03/2027	5,262	2,038,732	387.42	54,886		45,764		41,877			(9,122)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/04/2027	7,822	3,003,584	383.98	91,129		75,998		72,483			(15,131)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/25/2027	3,803	1,463,952	384.97	42,781		35,631		33,611			(7,151)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/26/2027	12,963	4,808,521	370.93	222,323		185,199		201,074			(37,124)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/26/2027	33,011	12,489,583	378.35	456,207		380,028		385,591			(76,179)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/04/2025	3,279	1,226,739	374.13	31,904		14,888		27,297			(17,015)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/26/2027	3,973	1,523,902	383.58	46,721		38,919		37,324			(7,802)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/25/2026	6,306	2,395,702	379.93	63,876		47,536		54,525			(16,340)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/26/2027	4,506	1,738,822	385.91	49,203		40,987		38,230			(8,216)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	02/26/2026	6,634	2,488,591	375.15	81,328		60,553		73,510			(20,775)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/01/2027	6,200	2,314,606	373.3	99,516		82,946		88,228			(16,570)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	04/04/2024	03/01/2027	6,899	2,625,795	380.62	89,132		74,290		73,571			(14,841)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/27/2026	6,346	2,381,169	375.2		77,680		57,866		70,199			(19,814)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/02/2026	6,504	2,483,537	381.82		61,142		45,614		50,937			(15,528)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/01/2027	9,616	3,715,977	386.42		103,473		86,244		79,930			(17,229)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/02/2027	5,122	1,912,037	373.32		82,203		68,529		72,849			(13,675)				03
MAR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/03/2026	5,107	1,957,738	383.32		45,098		33,661		36,789			(11,437)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/27/2026	5,653	1,412,439	249.86		24,195		18,289		31,594			(5,905)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	04/01/2026	8,536	2,118,587	248.19		41,400		31,366		54,683			(10,035)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	04/02/2026	7,941	1,964,380	247.37		40,817		30,937		54,188			(9,880)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/06/2026	19,508	4,804,956	246.31		106,707		79,877		141,618			(26,830)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/11/2026	6,192	1,518,838	245.28		36,410		27,321		48,658			(9,090)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/13/2026	22,887	5,620,144	245.56		132,287		99,356		176,393			(32,931)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/19/2026	10,433	2,567,075	246.06		58,423		44,003		77,791			(14,420)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/20/2026	37,451	9,317,841	248.8		173,024		130,377		226,584			(42,647)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/25/2026	9,020	2,240,823	248.42		42,937		32,428		56,463			(10,509)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/26/2026	9,812	2,428,900	247.54		49,748		37,589		65,779			(12,159)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2024	04/04/2025	13,601	3,863,333	284.05		67,868		34,877		94,569			(32,992)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2024	04/02/2026	8,794	2,494,171	283.62		61,910		46,925		79,889			(14,985)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2024	04/02/2026	8,149	2,345,600	287.85		43,433		32,920		54,497			(10,513)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2024	04/02/2027	24,595	6,971,283	283.44		206,354		173,163		256,038			(33,191)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/05/2024	04/02/2027	24,595	7,049,536	286.62		174,873		146,746		213,912			(28,128)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/10/2025	5,541	1,360,919	245.62		23,770		11,353		30,285			(12,417)				03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	03/21/2025	4,357	1,075,505	246.83		16,819		8,312		20,885			(8,507)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	04/04/2024	04/03/2025	6,247	1,547,280	247.69		22,551		11,558		27,522			(10,993)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/01/2025	22,765	2,455,854	107.88		37,175		19,059		9,364			(18,116)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/01/2025	16,410	1,780,693	108.51		23,040		11,812		4,969			(11,228)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2025	12,196	1,309,565	107.38		22,367		11,498		6,348			(10,869)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2025	13,758	1,485,413	107.97		22,026		11,322		5,456			(10,704)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/03/2025	11,644	1,249,715	107.33		21,622		11,144		6,228			(10,478)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/04/2025	21,777	2,332,956	107.13		42,312		21,865		12,778			(20,447)				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)
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/04/2025	33,958	3,659,355	107.76		57,220		29,569		15,029			(27,651)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/01/2026	8,992	972,349	108.14		19,035		14,461		9,123			(4,574)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2026	11,859	1,271,556	107.22		29,174		22,174		15,019			(7,000)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2026	9,342	1,012,473	108.38		19,011		14,449		8,943			(4,562)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	03/25/2027	15,546	1,680,019	108.07		38,476		32,301		22,284			(6,175)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/01/2027	40,601	4,381,675	107.92		102,761		86,376		60,090			(16,385)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/01/2027	77,471	8,442,034	108.97		169,739		142,675		94,281			(27,064)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2027	144,479	15,501,197	107.29		397,752		334,390		239,627			(63,362)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/02/2027	119,949	12,995,328	108.34		286,799		241,112		164,437			(45,687)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/05/2027	22,520	2,411,713	107.09		63,665		53,551		38,762			(10,114)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/08/2024	04/05/2027	31,181	3,371,891	108.14		76,674		64,493		44,446			(12,180)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/09/2027	8,960	3,427,256	382.49		100,715		84,851		90,186			(15,863)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/02/2026	3,408	1,308,498	383.94		26,413		20,103		24,454			(6,310)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/09/2026	4,132	1,563,330	378.38		40,697		31,068		40,102			(9,628)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	03/12/2027	321	119,391	372.48		4,834		4,052		4,718			(781)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	03/28/2025	305	114,621	376.35		2,296		1,168		2,204			(1,129)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/02/2027	10,781	4,052,588	375.91		147,912		124,464		140,554			(23,448)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/03/2025	4,355	1,641,512	376.95		32,007		16,543		30,331			(15,464)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/02/2027	19,381	7,378,282	380.7		229,857		193,419		209,212			(36,438)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/04/2025	5,038	1,892,923	375.75		39,748		20,598		38,723			(19,150)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/05/2027	3,475	1,304,665	375.48		48,367		40,721		46,106			(7,646)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/04/2025	3,195	1,208,013	378.05		22,048		11,426		20,337			(10,623)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/05/2027	4,654	1,769,515	380.2		56,129		47,256		51,349			(8,873)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/08/2025	3,609	1,357,275	376.09		28,077		14,700		27,191			(13,378)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/06/2027	3,331	1,290,006	387.28		32,044		26,983		27,277			(5,061)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/09/2025	3,236	1,219,048	376.76		24,267		12,737		23,147			(11,530)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/08/2027	7,044	2,648,923	376.05		96,504		81,290		91,553			(15,214)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/09/2025	3,908	1,480,493	378.79		25,991		13,642		23,606			(12,350)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/08/2027	4,024	1,532,751	380.91		47,523		40,030		43,192			(7,492)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/02/2026	10,073	3,811,189	378.37		98,712		75,131		97,310			(23,581)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/08/2027	3,472	1,351,254	389.24		31,313		26,376		26,082			(4,937)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/02/2026	3,138	1,198,378	381.93		26,513		20,180		25,148			(6,334)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/10/2024	04/09/2027	3,049	1,150,511	377.39		40,120		33,800		37,648			(6,319)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/25/2025	797	4,268,939	5,355.05		264,329		134,470		472,432			(129,859)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/28/2025	469	2,518,667	5,370.98		153,278		78,627		272,860			(74,651)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/02/2025	457	2,413,830	5,280.17		174,956		90,957		303,068			(83,999)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/04/2025	563	2,975,264	5,288.23		214,443		112,067		369,937			(102,375)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/09/2025	447	2,372,898	5,307.31		166,594		88,169		288,840			(78,424)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/10/2025	397	2,089,204	5,259.3		160,358		85,079		272,986			(75,279)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/27/2026	432	2,350,343	5,436.96		242,143		184,587		346,520			(57,556)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/02/2026	311	1,680,238	5,404.26		181,229		138,513		257,904			(42,717)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/02/2026	307	1,715,428	5,586.44		148,441		113,453		214,225			(34,988)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/09/2026	644	3,491,524	5,425.75		369,851		283,518		526,420			(86,333)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/10/2026	61	330,497	5,428.66		34,940		26,796		49,710			(8,145)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/22/2027	540	2,956,977	5,472.64		408,493		344,034		534,442			(64,459)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/25/2027	283	1,452,383	5,124.31		271,979		229,182		349,923			(42,798)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/25/2027	421	2,256,956	5,360.05		346,216		291,737		449,562			(54,479)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	03/25/2027	302	1,707,716	5,654.5		200,435		168,895		262,634			(31,540)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/01/2027	657	3,689,853	5,617.07		450,975		380,471		590,059			(70,504)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/02/2027	378	1,930,291	5,104.7		368,864		311,251		473,758			(57,614)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/02/2027	497	2,807,591	5,654.31		331,699		279,890		434,240			(51,809)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/05/2027	294	1,503,457	5,111.54		285,753		241,244		367,564			(44,509)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/08/2027	580	3,203,548	5,521.17		430,032		363,234		560,354			(66,797)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/09/2027	411	2,172,433	5,280.2		360,363		304,439		465,491			(55,924)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/11/2024	04/09/2027	630	3,562,993	5,657.43		422,280		356,748		552,078			(65,533)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	03/28/2025	333	130,265	391.55		2,540		1,303		4,845			(1,237)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	03/12/2027	162	62,397	386.17		2,425		2,039		3,752			(386)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/02/2025	3,000	1,184,081	394.72		19,153		9,957		36,868			(9,196)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/02/2027	11,619	4,569,964	393.33		140,514		118,566		221,799			(21,947)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/04/2025	5,641	2,217,901	393.18		39,593		20,691		75,700			(18,902)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/02/2027	15,112	6,026,451	398.78		152,701		128,851		245,007			(23,851)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/04/2025	4,371	1,726,005	394.9		27,700		14,476		53,270			(13,224)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/05/2027	2,866	1,128,526	393.74		34,250		28,915		54,120			(5,335)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/08/2025	3,041	1,196,275	393.43		21,161		11,172		40,407			(9,989)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/05/2027	2,898	1,152,529	397.65		30,464		25,719		48,706			(4,745)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2025	3,187	1,253,639	393.38		22,277		11,790		42,504			(10,487)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/05/2027	2,601	1,055,371	405.72		20,675		17,455		33,817			(3,220)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2025	3,050	1,208,855	396.32		17,888		9,467		34,434			(8,421)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/06/2027	2,561	1,035,555	404.28		21,444		18,107		34,933			(3,337)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/02/2026	3,182	1,261,270	396.41		28,088		21,468		47,612			(6,621)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/07/2027	2,997	1,216,025	405.78		23,797		20,097		38,919			(3,700)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2026	3,477	1,385,520	398.43		28,362		21,741		48,342			(6,620)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/08/2027	4,303	1,689,319	392.58		53,432		45,132		84,085			(8,300)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/08/2027	5,738	2,283,023	397.9		59,892		50,589		95,772			(9,303)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/08/2027	3,022	1,230,508	407.17		22,840		19,292		37,481			(3,548)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2027	2,966	1,166,689	393.39		35,899		30,328		56,628			(5,571)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2027	3,449	1,373,254	398.19		35,669		30,133		57,078			(5,535)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/10/2024	04/09/2027	3,201	1,302,321	406.8		24,537		20,729		40,221			(3,808)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/11/2024	04/04/2025	6,981	1,979,319	283.51		25,971		13,572		51,317			(12,399)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/11/2024	04/08/2025	5,323	1,509,381	283.56		19,855		10,482		39,070			(9,373)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/11/2024	04/08/2025	7,909	2,255,602	285.19		24,914		13,153		48,883			(11,761)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2025	4,182	1,186,984	283.81	15,224		8,057		29,954			(7,167)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2025	6,469	1,846,297	285.41	19,989		10,579		39,067			(9,410)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/10/2025	4,106	1,155,822	281.5	18,764		9,955		36,727			(8,809)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/17/2026	5,023	1,595,199	317.56	71,281		58,609		108,432			(12,672)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/10/2025	6,295	1,781,964	283.09	24,675		13,092		48,484			(11,584)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/08/2026	3,548	1,009,579	284.58	18,412		14,108		30,255			(4,304)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/17/2026	6,591	2,111,311	320.33	84,365		69,367		129,052			(14,998)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/02/2026	3,811	1,089,781	285.95	17,874		13,661		29,383			(4,213)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2026	5,297	1,518,064	286.61	23,835		18,271		39,066			(5,564)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/18/2026	7,853	2,561,266	326.17	79,939		65,743		123,102			(14,196)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/06/2026	4,162	1,196,440	287.48	17,521		13,414		28,713			(4,107)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/10/2026	1,926	544,287	282.55	11,500		8,820		18,857			(2,681)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/20/2026	5,894	1,846,188	313.21	97,611		80,313		146,884			(17,298)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	03/12/2027	487	137,902	282.91	3,412		2,869		5,194			(543)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/20/2026	12,152	3,897,351	320.73	153,352		126,176		234,679			(27,176)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/05/2027	10,526	2,984,036	283.5	71,996		60,782		109,321			(11,214)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/20/2026	5,745	1,854,485	322.82	66,925		55,065		102,677			(11,860)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/05/2027	4,573	1,310,745	286.63	26,294		22,199		39,798			(4,096)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/20/2026	5,866	1,917,266	326.85	58,131		47,829		89,529			(10,302)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/05/2027	3,278	955,741	291.54	14,096		11,901		21,092			(2,196)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/23/2026	3,885	1,276,603	328.62	35,856		29,522		55,205			(6,334)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/06/2027	3,881	1,123,841	289.59	18,783		15,860		28,268			(2,923)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/07/2027	4,215	1,235,097	293.02	16,565		13,990		24,637			(2,575)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/24/2026	4,758	1,541,551	324.02	52,952		43,607		81,355			(9,344)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/08/2027	13,597	3,855,288	283.55	93,000		78,554		140,922			(14,446)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/27/2026	4,481	1,405,237	313.62	73,304		60,409		110,366			(12,895)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/08/2027	11,327	3,247,012	286.66	65,131		55,014		98,496			(10,117)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/27/2026	9,849	3,161,182	320.97	123,603		101,859		188,966			(21,744)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/15/2024	4,802	1,509,965	314.43	51,816		10,947		98,129			(40,869)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/08/2027	3,083	900,429	292.11	12,823		10,831		19,139			(1,992)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/27/2026	6,429	2,076,206	322.96	74,766		61,613		114,579			(13,152)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/21/2024	3,971	1,253,746	315.7	39,634		9,230		76,188			(30,404)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2027	9,191	2,587,242	281.49	70,221		59,324		106,349			(10,897)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/30/2026	8,193	2,635,784	321.72	100,034		82,491		153,107			(17,542)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2027	14,736	4,188,609	284.25	96,961		81,913		147,004			(15,047)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/22/2024	3,856	1,228,666	318.64	31,310		7,401		62,756			(23,910)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/27/2024	4,562	1,440,280	315.72	45,756		11,591		87,474			(34,164)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2027	11,560	3,316,343	286.87	65,663		55,473		99,334			(10,190)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/11/2024	04/09/2027	4,043	1,181,739	292.32	16,615		14,037		24,771			(2,578)				03
NOV 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/29/2024	1,986	629,283	316.92	18,387		4,779		35,730			(13,608)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/21/2025	6,046	1,925,632	318.52	69,463		49,481		112,696			(19,983)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/26/2025	3,942	1,263,609	320.56	41,271		29,500		67,240			(11,772)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/28/2025	2,397	772,068	322.04	23,375		16,730		38,218			(6,645)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/12/2024	11/16/2026	8,608	2,788,716	323.96	95,723		78,688		147,111			(17,036)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/09/2027	100,885	10,892,501	107.97	217,709		184,261		148,685			(33,447)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/08/2025	17,408	1,866,676	107.23	25,990		13,798		9,969			(12,192)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/08/2025	25,145	2,711,183	107.82	32,438		17,221		11,074			(15,217)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/09/2025	27,010	2,893,031	107.11	41,541		22,109		16,361			(19,432)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/10/2025	12,985	1,387,845	106.88	21,127		11,272		8,700			(9,855)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/10/2025	21,094	2,268,673	107.55	29,194		15,576		10,602			(13,619)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/11/2025	13,013	1,394,107	107.13	19,975		10,683		7,885			(9,292)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/11/2025	4,818	517,674	107.45	6,846		3,661		2,543			(3,185)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/09/2026	10,404	1,116,023	107.27	21,328		16,395		13,125			(4,933)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/10/2026	10,392	1,112,330	107.04	22,145		17,030		13,840			(5,115)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/10/2026	6,368	686,769	107.85	11,825		9,094		7,013			(2,731)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/08/2027	57,540	6,169,471	107.22	137,867		116,666		96,936			(21,200)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/08/2027	53,776	5,821,740	108.26	111,315		94,198		75,112			(17,118)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/12/2024	04/09/2027	78,111	8,354,023	106.95	194,185		164,352		138,038			(29,833)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/16/2024	04/15/2025	198,410	63,687,767	320.99	1,462,285		791,734		2,969,589			(670,551)				03	
APR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/16/2024	04/15/2026	19,173	6,154,428	320.99	196,526		151,652		339,927			(44,874)				03	
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/16/2024	04/15/2025	80,096	22,784,057	284.46	504,604		273,211		609,683			(231,393)				03	
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/16/2024	04/15/2025	176,061	65,788,703	373.67	1,329,260		719,710		1,608,790			(609,550)				03	
	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/16/2024	04/15/2026	26,408	9,867,769	373.67	278,337		214,783		323,164			(63,554)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	105,418,890	105,418,890	5,061.82	4,140,854		2,242,009		7,078,387			(1,898,845)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	83,031,415	83,031,415	5,061.82	3,792,875		2,053,601		6,904,423			(1,739,274)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	5,439,978	5,439,978	5,061.82	252,633		136,784		462,180			(115,848)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	21,585,789	21,585,789	5,061.82	1,056,408		571,978		1,979,040			(484,430)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	26,971,863	26,971,863	5,061.82	1,424,114		771,067		2,767,077			(653,047)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	15,184,874	15,184,874	5,061.82	895,300		484,748		1,798,824			(410,552)				03	
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2025	6,199,961	6,199,961	5,061.82	264,614		143,272		467,936			(121,342)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	7,805	39,509,378	5,061.82	1,320,434		716,912		6,741,531			(603,523)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	457	2,337,203	5,112.44	82,463		44,772		374,371			(37,691)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	12,123	61,364,393	5,061.82	2,602,442		1,412,960		10,470,677			(1,189,482)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	607	3,070,399	5,061.82	142,728		77,492		523,906			(65,236)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	1,307	6,614,179	5,061.82	314,688		170,855		1,128,585			(143,832)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	22	113,138	5,087.13	5,167		2,805		18,710			(2,362)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	3,091	15,643,909	5,061.82	809,884		439,715		2,669,338			(370,169)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	2,938	14,871,374	5,061.82	784,844		426,120		2,537,520			(358,724)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	183	929,215	5,087.13	53,466		29,029		153,665			(24,438)				03	
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	595	3,276,966	5,504.73	122,977		66,769		291,985			(56,208)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	1,089	5,509,791	5,061.82	345,109		187,372		940,142			(157,737)				03	
APR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2026	98	538,607	5,517.38	43,748		33,806		73,744			(9,943)				03	
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	699	3,539,579	5,061.82	102,296		55,540		603,962			(46,756)				03	
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	925	5,150,678	5,568	166,916		90,625		408,335			(76,291)				03	
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	2,101	11,803,878	5,618.62	338,468		183,767		847,064			(154,701)				03	

STATEMENT AS OF SEPTEMBER 30, 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 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/17/2024	120	682,467	5,707.2		15,637		8,490		40,519			(7,147)				03
APR 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/17/2024	169	970,457	5,732.51		20,809		11,298		54,361			(9,511)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	7,467	2,079,736	278.53		37,558		20,392		85,638			(17,166)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	7,697	2,157,526	280.31		32,712		17,761		76,549			(14,951)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	6,327	1,763,768	278.75		31,194		16,976		71,373			(14,218)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,787	1,337,913	279.49		22,020		11,983		50,942			(10,037)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	1,033	292,104	282.8		3,419		1,861		8,221			(1,558)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,532	1,288,678	284.32		20,849		16,104		39,470			(4,745)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,703	1,314,330	279.49		30,097		23,209		55,754			(6,888)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,438	1,237,059	278.77		29,909		23,121		54,974			(6,788)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,323	1,223,512	283.01		21,832		16,864		41,129			(4,969)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,589	1,314,473	286.41		23,774		20,155		40,493			(3,619)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,825	1,352,323	280.28		35,318		29,947		59,409			(5,371)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	16,989	4,812,763	283.28		105,504		89,460		178,740			(16,044)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	6,922	1,932,059	279.1		54,064		45,865		90,477			(8,199)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	12,006	3,387,734	282.16		79,483		67,429		134,240			(12,054)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,463	1,282,305	287.31		21,959		18,629		37,418			(3,330)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	7,820	2,242,313	286.75		39,803		33,772		67,774			(6,031)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	6,904	1,972,891	285.78		37,210		31,577		63,300			(5,633)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	11,632	3,239,753	278.52		93,754		79,575		156,458			(14,179)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	12,067	3,397,736	281.58		82,536		70,054		139,152			(12,483)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	4,119	1,183,719	287.39		20,224		17,165		34,402			(3,059)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	9,518	2,645,294	277.94		78,995		67,059		131,667			(11,936)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	27,308	7,687,396	281.51		187,604		159,257		316,127			(28,347)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	9,781	2,735,195	279.64		44,113		23,725		102,645			(20,388)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/17/2024	9,869	2,775,453	281.23		38,094		20,488		90,479			(17,607)				03
APR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPRO8K5P83	04/16/2024	139,673	33,855,232	242.39		546,120		296,508		1,121,236			(249,612)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	310	1,652,730	5,325.89		78,840		38,676		186,065			(40,164)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	280	1,484,813	5,304.61		75,816		38,025		174,714			(37,792)				03

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SCHEDULE DB - PART A - SECTION 1

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MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/14/2025	71	380,293	5,353.98		17,493		8,800		41,430			(8,693)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/24/2026	262	1,437,732	5,483.34	.....	.....112,405	.....	.....85,348	.....	.....196,103	.....	.....	.....(27,057)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/03/2026	264	1,461,579	5,533.35	.....	.....107,846	.....	.....82,153	.....	.....189,178	.....	.....	.....(25,693)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/10/2026	277	1,525,702	5,498.42	.....	.....119,255	.....	.....91,134	.....	.....207,003	.....	.....	.....(28,121)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/17/2026	172	958,107	5,584.35	.....	.....67,269	.....	.....51,567	.....	.....118,200	.....	.....	.....(15,703)	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/16/2027	341	1,820,232	5,331.2	.....	.....246,762	.....	.....207,951	.....	.....364,725	.....	.....	.....(38,811)	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/19/2027	286	1,516,836	5,298.99	.....	.....212,203	.....	.....178,924	.....	.....312,678	.....	.....	.....(33,279)	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/25/2027	286	1,572,351	5,495.04	.....	.....183,052	.....	.....154,511	.....	.....274,595	.....	.....	.....(28,541)	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/26/2027	279	1,427,297	5,117.96	.....	.....236,605	.....	.....199,749	.....	.....341,865	.....	.....	.....(36,856)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/02/2027	304	1,690,234	5,559.25	.....	.....185,404	.....	.....156,634	.....	.....279,541	.....	.....	.....(28,770)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/05/2027	307	1,735,789	5,651.09	.....	.....173,816	.....	.....146,922	.....	.....264,216	.....	.....	.....(26,894)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/11/2027	252	1,386,916	5,511.07	.....	.....160,879	.....	.....136,128	.....	.....240,768	.....	.....	.....(24,751)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/12/2027	272	1,469,351	5,406	.....	.....188,795	.....	.....159,777	.....	.....279,669	.....	.....	.....(29,018)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.03/17/2027	411	2,231,510	5,427.88	.....	.....281,893	.....	.....238,770	.....	.....418,060	.....	.....	.....(43,122)	.....	.....	.....	03
FEB 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.04/18/2024	.02/25/2025	290	1,501,279	5,176.11	.....	.....95,232	.....	.....45,304	.....	.....209,389	.....	.....	.....(49,927)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/10/2026	2,800	1,052,145	375.77	.....	.....26,040	.....	.....20,164	.....	.....30,936	.....	.....	.....(5,875)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/13/2026	4,236	1,619,850	382.38	.....	.....29,654	.....	.....22,991	.....	.....33,480	.....	.....	.....(6,663)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/15/2026	2,791	1,044,065	374.04	.....	.....27,997	.....	.....21,724	.....	.....33,578	.....	.....	.....(6,273)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/10/2025	3,061	1,148,118	375.05	.....	.....20,082	.....	.....10,866	.....	.....25,079	.....	.....	.....(9,216)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/16/2026	2,572	969,534	376.89	.....	.....22,921	.....	.....17,792	.....	.....27,021	.....	.....	.....(5,129)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/17/2026	809	301,902	373.29	.....	.....8,371	.....	.....6,500	.....	.....10,081	.....	.....	.....(1,870)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/10/2025	2,420	913,196	377.31	.....	.....13,796	.....	.....7,464	.....	.....16,584	.....	.....	.....(6,331)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/09/2027	5,987	2,245,866	375.12	.....	.....74,479	.....	.....63,328	.....	.....80,634	.....	.....	.....(11,151)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/11/2025	5,283	1,981,894	375.12	.....	.....34,606	.....	.....18,769	.....	.....43,117	.....	.....	.....(15,837)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/09/2027	6,174	2,343,745	379.6	.....	.....66,682	.....	.....56,698	.....	.....69,896	.....	.....	.....(9,984)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/11/2025	5,037	1,901,400	377.5	.....	.....28,458	.....	.....15,435	.....	.....34,044	.....	.....	.....(13,023)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/12/2027	3,540	1,327,941	375.15	.....	.....44,070	.....	.....37,490	.....	.....47,679	.....	.....	.....(6,580)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/15/2025	3,299	1,234,664	374.22	.....	.....22,930	.....	.....12,554	.....	.....28,967	.....	.....	.....(10,376)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.04/18/2024	.04/12/2027	4,208	1,598,639	379.92		45,066		38,337		47,101			(6,729)				03

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2025	4,438	1,668,756	376.05		27,646		15,136		33,930			(12,510)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/12/2027	2,818	1,092,004	387.52		23,417		19,921		22,921			(3,496)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/16/2025	2,710	1,007,419	371.74		21,788		11,956		28,360			(9,832)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/13/2027	2,926	1,133,572	387.35		24,495		20,841		23,998			(3,654)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/17/2025	2,789	1,035,358	371.18		23,180		12,749		30,324			(10,431)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2027	4,346	1,623,900	373.69		56,623		48,192		61,851			(8,431)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/17/2025	4,759	1,780,668	374.17		33,265		18,296		42,039			(14,969)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2027	4,463	1,688,753	378.41		50,206		42,731		53,094			(7,476)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2027	4,837	1,870,791	386.75		41,358		35,200		40,766			(6,158)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/16/2027	11,884	4,414,776	371.49		165,544		140,917		183,235			(24,626)				03
APR 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	04/17/2024	04/15/2025	59,514	6,316,187	106.13		94,627		51,807		54,690			(42,820)				03
APR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	04/17/2024	04/15/2026	3,356	356,127	106.13		7,181		5,572		5,500			(1,609)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/10/2025	3,654	1,431,606	391.77		19,595		10,632		53,130			(8,962)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/09/2027	4,675	1,824,979	390.41		51,104		43,493		97,173			(7,611)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/11/2025	3,739	1,455,636	389.35		23,365		12,708		61,417			(10,656)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/09/2027	7,168	2,837,671	395.87		64,989		55,310		127,244			(9,679)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/11/2025	3,796	1,488,033	392.02		20,070		10,916		54,517			(9,154)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/12/2027	4,172	1,622,619	388.94		47,950		40,828		90,417			(7,122)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/15/2025	5,409	2,109,079	389.89		32,929		18,079		86,781			(14,850)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/12/2027	3,519	1,387,328	394.2		33,873		28,842		65,699			(5,031)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/16/2025	3,196	1,236,108	386.72		23,543		12,955		59,502			(10,588)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/12/2027	2,987	1,202,589	402.64		21,236		18,082		43,064			(3,154)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/17/2025	4,541	1,758,635	387.31		32,363		17,849		82,329			(14,514)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/13/2027	3,550	1,434,033	403.97		24,032		20,466		49,058			(3,566)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/10/2026	3,200	1,263,084	394.71		23,588		18,291		51,237			(5,297)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2024	04/14/2027	3,571	1,430,689	400.65		27,359		23,303		54,879			(4,056)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/15/2026	3,302	1,290,455	390.79	28,933		22,481		60,943			(6,452)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/15/2027	3,527	1,367,011	387.6	42,403		36,122		79,322			(6,280)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/17/2026	1,752	677,447	386.58	18,265		14,203		37,245			(4,062)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/15/2027	6,751	2,686,830	398	56,950		48,515		112,613			(8,435)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/16/2027	11,674	4,498,692	385.35	150,925		128,592		278,888			(22,334)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/16/2027	13,128	5,126,853	390.54	143,340		122,129		272,355			(21,211)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/18/2024	04/16/2027	5,444	2,180,206	400.45	42,071		35,845		84,247			(6,226)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/19/2027	24,801	9,577,890	386.19	209,320		177,695		210,622			(31,625)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/05/2027	30,011	11,437,075	381.09	298,914		253,148		314,460			(45,767)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/05/2027	12,733	4,917,716	386.23	106,317		90,039		106,987			(16,278)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/08/2027	18,657	7,060,003	378.41	203,362		172,314		218,405			(31,048)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/12/2025	10,821	4,075,681	376.65	58,974		29,670		74,065			(29,304)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/09/2027	22,671	8,598,828	379.28	240,317		203,663		256,384			(36,655)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/20/2025	7,290	2,749,028	377.09	39,221		20,205		48,822			(19,016)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/09/2027	12,549	4,869,676	388.06	98,633		83,589		97,415			(15,044)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/06/2026	11,703	4,430,695	378.6	91,867		70,283		109,423			(21,584)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/11/2027	18,865	7,268,573	385.29	163,373		138,501		165,834			(24,871)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/09/2026	15,585	5,953,406	381.99	105,200		80,592		121,728			(24,608)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/12/2027	13,387	5,004,995	373.86	169,082		143,366		187,204			(25,716)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/12/2026	15,854	6,040,103	380.98	112,406		86,227		131,235			(26,179)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/12/2027	28,163	10,729,685	380.98	282,479		239,516		297,486			(42,963)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/12/2027	17,995	6,911,976	384.1	162,497		137,783		166,658			(24,714)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/16/2026	11,666	4,412,880	378.26	93,797		72,078		111,914			(21,718)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/15/2027	12,417	4,680,099	376.9	142,675		121,037		154,759			(21,638)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/19/2026	13,131	5,008,449	381.42	91,786		70,625		106,809			(21,161)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/15/2027	16,499	6,390,641	387.34	133,475		113,233		132,832			(20,243)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/20/2026	6,716	2,554,862	380.4	49,230		37,897		57,767			(11,334)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/22/2024	03/16/2027	16,088	6,048,030	375.93	190,645		161,759		208,279			(28,886)				03

STATEMENT AS OF SEPTEMBER 30, 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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MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2024	03/05/2027	18,592	6,947,321	373.67		235,562		199,495		261,221			(36,067)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2024	03/18/2027	19,403	7,432,015	383.03		182,390		154,808		188,717			(27,583)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2024	03/19/2027	13,632	5,099,858	374.1		171,359		145,469		189,376			(25,890)				03
MAR 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/22/2024	03/19/2027	28,163	10,738,799	381.31		280,503		238,123		294,481			(42,380)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2026	13,430	1,425,349	106.13		28,244		21,976		22,013			(6,268)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2026	17,657	1,885,980	106.81		33,055		25,719		24,908			(7,335)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/16/2026	12,380	1,312,025	105.98		26,704		20,786		20,972			(5,918)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/17/2026	12,793	1,351,685	105.66		29,116		22,673		23,211			(6,443)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/17/2026	10,458	1,111,727	106.3		21,387		16,654		16,547			(4,733)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	02/26/2027	920	98,314	106.83		1,991		1,684		1,625			(307)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/12/2027	25,535	2,721,467	106.58		58,117		49,531		48,178			(8,586)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/12/2027	37,379	4,023,083	107.63		73,188		62,375		58,688			(10,813)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2027	31,222	3,313,289	106.12		75,807		64,639		63,751			(11,169)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2027	45,777	4,905,488	107.16		96,041		81,891		78,225			(14,150)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/16/2027	143,781	15,157,353	105.42		384,038		327,510		329,577			(56,528)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/16/2027	192,883	20,528,555	106.43		448,839		382,773		373,966			(66,066)				03
MAR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	03/21/2025	1,300	139,676	107.45		1,368		706		614			(661)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/11/2025	26,169	2,789,317	106.59		35,825		19,541		19,817			(16,284)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2025	23,142	2,456,025	106.13		35,684		19,647		21,266			(16,038)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/15/2025	22,044	2,354,732	106.82		28,657		15,778		15,453			(12,880)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/16/2025	12,380	1,307,003	105.57		21,814		12,038		14,014			(9,777)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/16/2025	9,856	1,046,069	106.13		15,218		8,398		9,086			(6,821)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/17/2025	43,695	4,599,816	105.27		82,541		45,651		55,056			(36,890)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/19/2024	04/17/2025	34,402	3,640,735	105.83		57,107		31,584		35,549			(25,523)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	03/20/2026	6,015	2,126,886	353.59		36,521		28,113		67,052			(8,408)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	03/27/2026	4,949	1,749,242	353.44		30,474		23,528		55,760			(6,946)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/02/2026	12,361	4,343,387	351.38		84,073		65,073		154,382			(19,000)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/10/2026	3,372	1,187,359	352.12		22,348		17,354		40,767			(4,994)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/15/2026	5,788	2,004,698	346.38		49,549		38,553		90,978			(10,996)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/22/2024	04/16/2026	3,876	1,342,833	346.44		33,123	25,783		60,777			(7,340)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/22/2024	04/21/2026	11,088	3,838,458	346.17		96,191	75,021		176,085			(21,170)				03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/22/2024	03/28/2025	2,714	950,984	350.42		11,488	6,050		29,918			(5,438)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/22/2024	04/11/2025	3,044	1,057,734	347.46		16,124	8,795		40,914			(7,329)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/22/2024	04/21/2025	2,449	833,100	340.12		19,996	11,158		48,605			(8,838)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/10/2025	9,619	3,607,531	375.05		67,235	36,691		78,800			(30,544)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	2,794	1,047,745	375.04		19,584	10,712		22,938			(8,871)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	4,636	1,738,984	375.14		32,310	17,674		37,773			(14,636)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	2,521	945,693	375.12		17,597	9,626		20,574			(7,971)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	2,533	950,021	375.12		17,677	9,670		20,668			(8,008)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	2,660	997,958	375.11		18,570	10,158		21,728			(8,412)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/11/2025	22,464	8,426,789	375.13		156,572	85,646		183,184			(70,926)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/14/2025	4,094	1,533,411	374.55		29,682	16,350		35,032			(13,332)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/03/2025	2,618	984,304	376.01		17,068	9,156		19,678			(7,912)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/03/2025	2,517	944,702	375.4		17,037	9,139		19,851			(7,898)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/03/2025	7,538	2,834,481	376.05		49,069	26,323		56,478			(22,746)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/04/2025	4,069	1,528,005	375.48		27,469	14,773		31,952			(12,696)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/04/2025	6,877	2,582,132	375.49		46,418	24,963		53,951			(21,455)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/04/2025	2,578	968,300	375.54		17,353	9,332		20,150			(8,021)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/04/2025	2,564	962,918	375.55		17,230	9,266		20,022			(7,964)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/04/2025	32,725	12,292,966	375.65		218,600	117,561		253,535			(101,039)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/07/2025	2,876	1,079,877	375.45		19,558	10,596		22,748			(8,962)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/07/2025	2,605	977,994	375.49		17,659	9,567		20,536			(8,092)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/08/2025	2,448	920,032	375.87		16,253	8,827		18,765			(7,426)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/08/2025	5,034	1,890,108	375.49		34,179	18,563		39,752			(15,616)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/09/2025	2,490	937,651	376.55		15,887	8,649		18,117			(7,238)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/09/2025	2,370	891,116	376.06		15,568	8,476		17,926			(7,093)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/09/2025	13,105	4,934,969	376.56		83,481	45,448		95,275			(38,033)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/23/2024	04/10/2025	3,546	1,329,686	375.02		24,855	13,564		29,113			(11,291)				03

STATEMENT AS OF SEPTEMBER 30, 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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MAR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	03/20/2026	8,632	1,643,612	190.41		34,010		34,010		69,677							03
MAR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	03/27/2026	6,576	1,251,320	190.29		26,303		26,303		53,747							03
APR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/02/2026	15,521	2,945,721	189.79		65,188		65,188		132,229							03
APR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/10/2026	12,107	2,283,721	188.63		56,176		56,176		112,902							03
APR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/15/2026	6,494	1,202,854	185.22		39,420		39,420		76,804							03
APR 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/22/2026	16,210	3,019,392	186.27		91,261		91,261		179,102							03
APR 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/03/2025	4,262	803,711	188.56		12,915		6,928		34,528			(5,987)				03
APR 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/21/2025	7,211	1,333,085	184.86		32,595		18,239		82,528			(14,356)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/09/2025	426	2,212,235	5,193.65		77,054		41,949		316,476			(35,105)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/10/2025	502	2,585,145	5,147.23		99,956		54,547		393,777			(45,408)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/10/2025	727	3,751,061	5,160.14		177,894		97,079		561,707			(80,815)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/11/2025	759	3,881,846	5,111.93		112,706		61,651		619,588			(51,055)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/11/2025	1,016	5,207,720	5,123.49		247,188		135,214		818,968			(111,974)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/11/2025	633	3,257,552	5,144.18		150,004		82,054		498,692			(67,951)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/11/2025	499	2,576,302	5,165		103,935		56,853		383,703			(47,082)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/14/2025	734	3,748,644	5,107.98		185,657		102,269		603,296			(83,388)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/14/2025	531	2,738,510	5,158.24		136,351		75,109		412,979			(61,242)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/15/2025	397	1,998,538	5,033.34		84,594		46,705		353,008			(37,888)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/16/2025	536	2,705,263	5,047.98		85,306		47,206		469,863			(38,100)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	564	2,801,326	4,968.3		79,766		44,240		534,738			(35,526)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	617	3,064,151	4,969.43		161,093		89,346		584,149			(71,747)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	1,287	6,396,382	4,968.99		360,819		200,118		1,220,022			(160,701)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	618	3,101,269	5,017.26		154,691		85,795		559,113			(68,896)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	866	4,356,348	5,028.16		224,447		124,483		775,258			(99,964)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	729	3,636,327	4,991.39		169,629		94,080		675,829			(75,549)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/17/2025	606	3,043,639	5,018.78		169,569		94,047		547,735			(75,523)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	04/23/2024	04/22/2025	893	4,430,103	4,960.81		235,972		132,327		856,396			(103,645)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/21/2026	185	961,945	5,205.33	115,725		90,381		183,257			(25,345)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/04/2025	496	2,552,697	5,148.02	74,181	.....	.....39,894	.....	.....386,061	.....	.....	.....(34,287)	.....	.....	.....	03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/04/2025	522	2,692,032	5,160.51	122,945	.....	.....66,119	.....	.....400,412	.....	.....	.....(56,826)	.....	.....	.....	03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/04/2025	733	3,799,622	5,186.56	127,830	.....	.....68,746	.....	.....545,574	.....	.....	.....(59,084)	.....	.....	.....	03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/04/2025	632	3,261,863	5,161.91	153,074	.....	.....82,322	.....	.....484,259	.....	.....	.....(70,752)	.....	.....	.....	03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/07/2025	625	3,240,202	5,184.24	150,665	.....	.....81,628	.....	.....468,457	.....	.....	.....(69,037)	.....	.....	.....	03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/08/2025	525	2,727,507	5,191	108,212	.....	.....58,770	.....	.....391,164	.....	.....	.....(49,442)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/20/2027	6,474	1,862,745	287.72	39,363	.....	.....33,652	.....	.....53,138	.....	.....	.....(5,711)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/21/2027	7,122	2,046,751	287.39	44,156	.....	.....37,755	.....	.....59,628	.....	.....	.....(6,401)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/22/2027	6,864	1,932,087	281.48	58,276	.....	.....49,836	.....	.....79,689	.....	.....	.....(8,440)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/22/2027	14,698	4,181,827	284.52	106,559	.....	.....91,127	.....	.....144,998	.....	.....	.....(15,432)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/22/2027	5,545	1,607,037	289.82	29,943	.....	.....25,606	.....	.....40,101	.....	.....	.....(4,336)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/23/2027	15,665	4,414,919	281.84	130,643	.....	.....111,740	.....	.....178,530	.....	.....	.....(18,903)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/23/2027	20,068	5,733,089	285.68	136,665	.....	.....116,891	.....	.....185,575	.....	.....	.....(19,774)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/11/2025	799	224,841	281.48	4,313	.....	.....2,366	.....	.....7,162	.....	.....	.....(1,947)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2025	14,928	4,157,194	278.48	104,646	.....	.....58,202	.....	.....171,918	.....	.....	.....(46,444)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2025	19,418	5,445,311	280.42	115,734	.....	.....64,369	.....	.....191,466	.....	.....	.....(51,365)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2025	6,117	1,730,577	282.89	29,242	.....	.....16,264	.....	.....48,297	.....	.....	.....(12,978)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/22/2025	10,727	3,030,008	282.47	53,634	.....	.....30,160	.....	.....88,443	.....	.....	.....(23,474)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/23/2025	10,126	2,862,490	282.7	49,615	.....	.....27,960	.....	.....81,761	.....	.....	.....(21,655)	.....	.....	.....	03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/23/2025	1,404	402,332	286.59	4,717	.....	.....2,658	.....	.....7,559	.....	.....	.....(2,059)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2026	7,304	2,079,484	284.72	43,018	.....	.....33,591	.....	.....61,944	.....	.....	.....(9,427)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2026	8,199	2,284,588	278.63	70,760	.....	.....55,254	.....	.....102,429	.....	.....	.....(15,506)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/21/2026	7,041	2,009,725	285.45	39,568	.....	.....30,945	.....	.....56,858	.....	.....	.....(8,623)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/17/2026	8,899	2,499,685	280.89	67,011	.....	.....52,326	.....	.....97,078	.....	.....	.....(14,685)	.....	.....	.....	03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/23/2026	5,408	1,530,324	282.96	35,857	.....	.....28,064	.....	.....51,798	.....	.....	.....(7,793)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/09/2027	968	274,475	283.51	7,367	.....	.....6,288	.....	.....10,059	.....	.....	.....(1,080)	.....	.....	.....	03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.04/24/2024	.04/16/2027	25,523	7,110,317	278.58	249,874	.....	.....213,487	.....	.....342,360	.....	.....	.....(36,387)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/24/2024	04/16/2027	35,420	9,972,504	281.55	298,945		255,412		409,188			(43,533)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/24/2024	04/19/2027	12,258	3,440,550	280.68	108,237		92,519		148,210			(15,718)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/24/2024	04/19/2027	17,224	4,888,058	283.8	129,521		110,712		176,654			(18,809)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/20/2024	6,478	2,074,001	320.14	53,382		18,173		96,675			(35,210)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/09/2025	6,326	2,053,853	324.65	58,076		42,793		89,361			(15,283)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/15/2025	7,012	2,265,272	323.05	69,981		51,751		107,469			(18,230)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/18/2025	8,080	2,629,940	325.49	71,588		53,033		109,982			(18,555)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/19/2025	2,692	887,126	329.56	19,301		14,306		29,519			(4,994)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/01/2026	5,838	1,891,402	324	68,534		57,305		100,170			(11,229)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/03/2026	5,348	1,748,009	326.87	56,151		46,970		82,021			(9,181)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/04/2026	10,058	3,216,425	319.79	138,598		115,961		201,755			(22,637)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/04/2026	5,931	1,924,447	324.5	68,379		57,210		99,920			(11,168)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/04/2026	8,085	2,689,575	332.65	66,704		55,809		97,108			(10,895)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/07/2026	6,979	2,236,745	320.49	93,869		78,586		136,688			(15,283)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/08/2026	8,610	2,812,147	326.6	91,614		76,714		133,812			(14,901)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/10/2026	10,181	3,371,307	331.14	89,999		75,392		131,093			(14,607)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/11/2026	5,893	1,883,023	319.51	82,273		68,934		119,632			(13,339)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/11/2026	9,786	3,184,837	325.45	109,113		91,422		159,334			(17,691)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/14/2026	10,023	3,285,321	327.77	102,037		85,545		148,979			(16,492)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/15/2026	6,845	2,231,904	326.06	74,680		62,622		109,005			(12,058)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/15/2026	8,057	2,698,655	334.96	60,586		50,804		87,783			(9,782)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/04/2024	6,216	1,981,337	318.77	55,256		16,148		100,630			(39,108)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/17/2026	9,805	3,258,118	332.3	82,850		69,501		120,500			(13,349)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/11/2024	7,328	2,337,473	318.97	64,781		20,352		117,402			(44,430)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/18/2026	6,107	1,956,448	320.34	82,939		69,589		120,632			(13,349)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/13/2024	7,561	2,424,890	320.72	59,125		18,930		108,321			(40,195)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/25/2024	12/18/2026	10,674	3,497,499	327.68	109,297		91,705		159,486			(17,592)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7PNE97	04/26/2024	04/24/2026	5,035	1,880,389	373.5	56,135		44,195		62,380			(11,940)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7PNE97	04/26/2024	03/22/2027	872	326,626	374.46	11,714		10,006		11,969			(1,708)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/16/2027	5,599	2,084,545	372.32		80,903		69,377		83,793			(11,525)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/16/2027	5,880	2,212,430	376.24		75,504		64,748		76,105			(10,756)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/19/2027	5,919	2,191,709	370.29		90,855		77,948		95,311			(12,907)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/17/2025	6,951	2,579,856	371.15		64,227		36,128		75,717			(28,099)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/20/2027	7,717	2,904,837	376.4		98,783		84,762		99,440			(14,021)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/17/2025	6,177	2,307,188	373.5		50,097		28,180		57,267			(21,918)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/22/2027	5,565	2,066,021	371.26		83,084		71,313		86,655			(11,771)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/22/2025	5,849	2,179,706	372.67		50,008		28,436		57,811			(21,572)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/22/2027	6,886	2,594,790	376.82		87,039		74,708		87,369			(12,331)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/23/2025	8,131	3,040,705	373.97		64,722		36,881		73,447			(27,841)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/23/2027	11,697	4,350,859	371.95		171,250		147,011		177,779			(24,239)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/25/2025	5,701	2,123,336	372.44		49,543		28,350		57,415			(21,193)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/23/2027	22,965	8,678,839	377.91		280,866		241,111		279,519			(39,755)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/17/2026	5,572	2,078,542	373.02		63,077		49,529		70,318			(13,548)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	04/26/2024	04/21/2026	5,952	2,235,117	375.53		61,126		48,070		66,981			(13,056)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025		5,161	1,987,894	385.2		46,881		26,371		102,687			(20,511)				03
APR 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/24/2026		1,149	446,388	388.62		12,146		9,563		22,883			(2,584)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025		4,404	1,707,811	387.76		34,715		19,527		78,233			(15,188)				03
MAR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	03/04/2027		598	232,469	388.88		7,317		6,231		12,863			(1,086)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025		380	148,690	391.68		2,376		1,336		5,575			(1,039)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/16/2027		3,609	1,391,363	385.56		49,880		42,774		85,731			(7,106)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/22/2025		2,695	1,041,545	386.43		23,031		13,096		50,945			(9,935)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/16/2027		8,054	3,147,923	390.84		94,100		80,695		165,700			(13,406)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/23/2025		3,655	1,413,229	386.63		30,929		17,624		68,510			(13,305)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/19/2027		3,738	1,437,324	384.49		53,456		45,862		91,402			(7,594)				03
APR 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/23/2025		2,989	1,165,093	389.8		21,126		12,038		48,394			(9,088)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		02RNE81BXP4ROTDBPU41	04/25/2024	04/19/2027		6,659	2,594,363	389.63		81,006		69,498		141,808			(11,508)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/24/2025	1,306	507,666	388.73		9,834		5,615		22,255			(4,218)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/19/2027	2,284	910,774	398.85		20,370		17,476		37,175			(2,894)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2026	2,645	1,018,074	384.86		32,224		25,303		59,391			(6,921)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/20/2027	2,406	951,656	395.49		24,120		20,696		43,353			(3,423)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/21/2026	2,535	994,859	392.42		22,941		18,041		44,306			(4,900)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/21/2027	2,674	1,059,117	396.09		26,273		22,547		47,342			(3,726)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/22/2027	3,092	1,192,159	385.53		42,866		36,793		73,600			(6,073)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/22/2027	4,664	1,822,279	390.71		54,858		47,086		96,442			(7,772)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/22/2027	3,740	1,493,858	399.39		32,794		28,148		59,945			(4,646)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/23/2027	8,106	3,134,563	386.72		108,316		92,985		186,960			(15,332)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/23/2027	16,122	6,320,701	392.05		181,571		155,871		321,101			(25,700)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/25/2024	04/23/2027	2,604	1,047,748	402.35		20,558		17,648		38,063			(2,910)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/22/2026	14,497	1,529,464	105.5		37,360		29,391		27,300			(7,969)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/24/2026	9,080	965,601	106.34		20,458		16,106		14,329			(4,352)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	03/04/2027	2,311	245,727	106.34		5,844		4,977		4,460			(867)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/19/2027	43,080	4,519,918	104.92		132,987		114,094		107,102			(18,893)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/19/2027	54,378	5,761,399	105.95		146,767		125,917		114,428			(20,851)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/22/2027	42,931	4,516,343	105.2		127,934		109,809		102,169			(18,125)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/22/2027	32,494	3,451,558	106.22		84,648		72,656		65,442			(11,992)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/23/2027	69,353	7,332,051	105.72		193,149		165,810		151,787			(27,339)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/23/2027	103,849	11,085,869	106.75		251,834		216,188		191,279			(35,646)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/17/2025	15,032	1,577,136	104.92		34,814		19,583		21,311			(15,231)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/17/2025	13,786	1,455,115	105.55		27,862		15,672		15,754			(12,189)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/22/2025	9,695	1,019,980	105.21		21,202		12,056		12,612			(9,146)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/22/2025	12,548	1,327,315	105.78		24,230		13,778		13,390			(10,452)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/23/2025	12,700	1,342,939	105.74		24,766		14,112		13,785			(10,653)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB66K528	04/25/2024	04/23/2025	10,791	1,147,141	106.31		18,484		10,533		9,504			(7,951)				03

STATEMENT AS OF SEPTEMBER 30, 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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APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/25/2024	04/24/2025	9,394	994,726	105.89		17,736		10,128		9,687			(7,608)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/25/2024	04/24/2025	1,936	205,858	106.32		3,315		1,893		1,704			(1,422)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/25/2024	04/17/2026	9,925	1,041,351	104.92		27,939		21,938		20,962			(6,001)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/07/2025	3,857	1,178,148	305.45		22,371		11,367		26,078			(11,005)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/13/2025	4,835	1,475,679	305.19		28,867		14,937		33,829			(13,929)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/14/2025	3,507	1,065,426	303.76		23,325		12,105		28,047			(11,219)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/17/2025	4,803	1,458,947	303.77		32,035		16,771		38,511			(15,264)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/21/2025	5,684	1,740,818	306.29		31,657		16,760		36,184			(14,898)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/21/2025	8,925	2,738,688	306.85		47,571		25,185		53,737			(22,386)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/24/2025	7,887	2,420,259	306.87		42,195		22,521		47,655			(19,674)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/27/2025	7,640	2,353,813	308.1		37,358		20,099		40,925			(17,260)				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/28/2025	7,632	2,353,759	308.39		36,559		19,720		39,741			(16,839)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2027	6,626	1,860,471	280.8		54,661		47,103		79,785			(7,558)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2027	21,618	6,135,063	283.79		152,409		131,334		222,479			(21,075)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2027	4,113	1,187,345	288.66		22,088		19,034		32,039			(3,054)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2027	3,967	1,155,791	291.38		18,127		15,621		26,113			(2,507)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/25/2025	17,874	5,027,875	281.3		88,832		51,259		164,029			(37,573)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/25/2025	9,839	2,787,934	283.36		40,241		23,220		74,684			(17,021)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/29/2025	6,253	1,761,811	281.75		29,952		17,424		55,284			(12,529)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/29/2025	8,836	2,503,285	283.31		36,492		21,228		67,620			(15,264)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2025	6,406	1,804,841	281.74		30,749		17,923		56,718			(12,826)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/24/2026	5,804	1,635,753	281.85		38,072		30,098		59,741			(7,973)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/24/2026	8,261	2,347,092	284.11		46,676		36,900		73,303			(9,775)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2026	4,795	1,346,340	280.78		33,805		26,783		52,871			(7,021)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/24/2026	5,379	1,543,823	286.99		24,853		19,648		38,931			(5,205)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/30/2026	3,056	865,622	283.27		18,335		14,527		28,756			(3,808)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/28/2026	5,120	1,461,015	285.34		26,625		21,080		41,822			(5,545)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	03/04/2027	529	149,388	282.61		3,880		3,314		5,713			(566)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/01/2024	04/23/2027	27,898	7,872,328	282.18		213,701		183,960		312,345			(29,741)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/23/2027	31,992	9,122,887	285.16	208,589		179,560		304,646			(29,029)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	6,324	1,776,884	280.96	51,670		44,499		75,490			(7,171)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	7,943	2,256,371	284.07	55,045		47,406		80,430			(7,640)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	4,255	1,230,634	289.22	22,084		19,019		31,989			(3,065)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/27/2027	5,179	1,493,316	288.36	28,275		24,355		41,027			(3,921)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/29/2027	20,636	5,813,235	281.71	162,402		139,924		237,097			(22,477)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/29/2027	17,411	4,960,722	284.92	115,434		99,458		168,342			(15,977)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/01/2024	.04/29/2027	4,155	1,204,817	289.94	20,694		17,830		29,924			(2,864)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/13/2027	411	2,156,082	5,250.54	313,092		269,867		474,106			(43,225)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/16/2027	452	2,234,226	4,946.37	424,941		366,437		621,197			(58,503)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/16/2027	677	3,655,372	5,402.48	461,854		398,269		710,737			(63,585)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/16/2027	724	3,940,356	5,438.8	480,634		414,463		743,103			(66,171)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/19/2027	781	4,145,475	5,305.19	574,985		496,045		874,705			(78,940)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/22/2027	456	2,405,414	5,280.01	342,894		295,948		518,571			(46,946)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/23/2027	450	2,242,965	4,983.26	415,258		358,457		608,263			(56,801)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/23/2027	1,008	5,529,989	5,485.23	649,013		560,239		1,006,354			(88,774)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/26/2027	539	2,900,663	5,385.36	375,537		324,311		575,124			(51,225)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/29/2027	662	3,646,856	5,511.01	419,742		362,644		651,354			(57,097)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/30/2027	594	2,943,913	4,953.33	561,832		485,477		818,168			(76,356)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/30/2027	500	2,709,499	5,419.54	341,261		294,882		523,148			(46,379)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/30/2027	411	2,250,470	5,471.47	269,548		232,915		415,966			(36,633)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/11/2025	493	2,620,801	5,316.35	126,358		71,355		315,439			(55,003)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/16/2025	470	2,438,250	5,188.98	154,979		88,495		353,685			(66,484)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/17/2025	754	3,872,270	5,135.16	273,358		156,430		603,384			(116,928)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/23/2025	593	3,079,212	5,188.75	198,464		115,019		450,151			(83,445)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/25/2025	658	3,411,767	5,188.21	222,019		129,197		499,982			(92,821)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/29/2025	534	2,820,499	5,277.88	155,008		90,927		367,541			(64,082)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.05/01/2025	435	2,249,401	5,170.8	153,432		90,354		339,369			(63,077)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/15/2026	445	2,400,144	5,397.1	208,698		165,133		374,973			(43,565)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.05/02/2024	.04/22/2026	 518	2,699,123	5,211.87	.....	.....298,708	.....	.....	.....236,964	.....	.....511,260	.....	.....(61,744)	.....	.....	.....	03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.05/02/2024	.04/24/2026	 500	2,633,063	5,268.55	.....	.....273,264	.....	.....	.....216,937	.....	.....472,211	.....	.....(56,327)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.05/02/2024	.05/01/2026	 466	2,423,931	5,198.11	.....	.....275,981	.....	.....	.....219,643	.....	.....467,630	.....	.....(56,338)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.05/02/2024	.04/09/2027	 514	2,815,416	5,476.93	.....	.....328,735	.....	.....	.....283,180	.....	.....512,005	.....	.....(45,555)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/23/2027	 16,678	1,762,815	105.7	.....	.....43,845	.....	.....	.....37,848	.....	.....36,620	.....	.....(5,997)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/23/2027	74,531	7,956,181	106.75	.....	.....169,558	.....	.....	.....146,365	.....	.....137,278	.....	.....(23,193)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/26/2027	20,141	2,130,311	105.77	.....	.....52,487	.....	.....	.....45,328	.....	.....43,779	.....	.....(7,160)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/26/2027	41,119	4,391,872	106.81	.....	.....92,846	.....	.....	.....80,181	.....	.....75,081	.....	.....(12,665)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/28/2027	49,420	5,227,128	105.77	.....	.....128,837	.....	.....	.....111,296	.....	.....107,502	.....	.....(17,542)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/28/2027	35,251	3,764,785	106.8	.....	.....79,773	.....	.....	.....68,911	.....	.....64,539	.....	.....(10,861)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/30/2027	26,093	2,753,370	105.52	.....	.....70,374	.....	.....	.....60,810	.....	.....59,149	.....	.....(9,564)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/30/2027	48,528	5,169,177	106.52	.....	.....114,234	.....	.....	.....98,709	.....	.....93,250	.....	.....(15,525)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/25/2025	4,728	1,826,645	386.37	.....	.....38,495	.....	.....	.....22,401	.....	.....89,684	.....	.....(16,094)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/23/2027	2,750	1,060,280	385.6	.....	.....37,057	.....	.....	.....31,988	.....	.....65,337	.....	.....(5,069)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/25/2025	3,270	1,270,347	388.54	.....	.....23,510	.....	.....	.....13,681	.....	.....56,241	.....	.....(9,829)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/23/2027	9,677	3,784,556	391.07	.....	.....109,363	.....	.....	.....94,404	.....	.....198,149	.....	.....(14,959)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2025	2,801	1,083,206	386.76	.....	.....22,398	.....	.....	.....13,112	.....	.....52,299	.....	.....(9,285)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/26/2027	3,011	1,164,068	386.6	.....	.....39,364	.....	.....	.....33,994	.....	.....69,726	.....	.....(5,369)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2025	4,041	1,573,426	389.35	.....	.....27,833	.....	.....	.....16,295	.....	.....67,045	.....	.....(11,539)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/26/2027	3,969	1,555,570	391.93	.....	.....43,650	.....	.....	.....37,696	.....	.....79,393	.....	.....(5,954)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2025	2,791	1,080,215	387.06	.....	.....22,002	.....	.....	.....12,932	.....	.....51,470	.....	.....(9,070)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/26/2027	3,521	1,408,130	399.87	.....	.....29,453	.....	.....	.....25,435	.....	.....55,700	.....	.....(4,017)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2025	1,251	492,695	393.91	.....	.....6,535	.....	.....	.....3,841	.....	.....16,528	.....	.....(2,694)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/27/2027	3,303	1,327,040	401.74	.....	.....25,844	.....	.....	.....22,322	.....	.....49,310	.....	.....(3,522)	.....	.....	.....	03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/24/2026	2,429	949,715	391.04	.....	.....22,423	.....	.....	.....17,801	.....	.....44,581	.....	.....(4,622)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2027	6,685	2,584,662	386.65	.....	.....87,316	.....	.....	.....75,427	.....	.....154,649	.....	.....(11,888)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/01/2024	.04/24/2025	37,256	3,939,817	105.75	.....	.....64,974	.....	.....	.....37,733	.....	.....40,392	.....	.....(27,241)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2026	2,682	1,056,332	393.82	.....	.....22,105	.....	.....17,574	.....	.....44,736	.....	.....	.....(4,531)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2027	7,027	2,753,913	391.9	.....	.....77,429	.....	.....66,887	.....	.....140,755	.....	.....	.....(10,542)	.....	.....	.....	03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2026	1,183	456,598	385.93	.....	.....13,454	.....	.....10,703	.....	.....25,765	.....	.....	.....(2,750)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/24/2025	17,252	1,834,448	106.33	.....	.....26,224	.....	.....15,229	.....	.....15,127	.....	.....	.....(10,995)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/28/2027	3,293	1,317,307	399.99	.....	.....27,459	.....	.....23,721	.....	.....51,938	.....	.....	.....(3,739)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	3,000	1,157,797	385.89	.....	.....40,167	.....	.....34,708	.....	.....70,838	.....	.....	.....(5,459)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/28/2025	13,815	1,461,360	105.78	.....	.....24,038	.....	.....14,073	.....	.....14,980	.....	.....	.....(9,965)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	7,544	2,950,012	391.06	.....	.....85,536	.....	.....73,912	.....	.....154,764	.....	.....	.....(11,625)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/28/2025	20,540	2,184,394	106.35	.....	.....31,241	.....	.....18,289	.....	.....18,107	.....	.....	.....(12,951)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	5,951	2,372,581	398.66	.....	.....52,081	.....	.....45,003	.....	.....97,813	.....	.....	.....(7,078)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/30/2025	12,182	1,285,574	105.53	.....	.....22,500	.....	.....13,224	.....	.....14,479	.....	.....	.....(9,276)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	3,674	1,480,191	402.83	.....	.....27,684	.....	.....23,921	.....	.....53,051	.....	.....	.....(3,762)	.....	.....	.....	03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/30/2025	19,281	2,046,328	106.13	.....	.....30,985	.....	.....18,211	.....	.....18,546	.....	.....	.....(12,774)	.....	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/24/2026	13,589	1,437,220	105.76	.....	.....31,174	.....	.....24,748	.....	.....24,273	.....	.....	.....(6,426)	.....	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/24/2026	9,542	1,017,030	106.58	.....	.....19,085	.....	.....15,151	.....	.....14,288	.....	.....	.....(3,934)	.....	.....	.....	03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/30/2026	9,727	1,029,285	105.82	.....	.....22,158	.....	.....17,628	.....	.....17,235	.....	.....	.....(4,529)	.....	.....	.....	03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International W22LROWP21HZNB86K528	.05/01/2024	.04/22/2027	17,331	1,823,193	105.2	.....	.....48,682	.....	.....42,017	.....	.....41,244	.....	.....	.....(6,665)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/26/2027	2,898	1,098,234	378.96	.....	.....32,516	.....	.....28,080	.....	.....33,906	.....	.....	.....(4,435)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/25/2025	4,027	1,502,181	373.03	.....	.....30,565	.....	.....17,786	.....	.....38,948	.....	.....	.....(12,778)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/27/2027	3,296	1,258,904	381.97	.....	.....33,584	.....	.....29,008	.....	.....34,203	.....	.....	.....(4,577)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	4,699	1,755,891	373.64	.....	.....62,267	.....	.....53,797	.....	.....67,313	.....	.....	.....(8,470)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2025	4,520	1,688,987	373.63	.....	.....33,316	.....	.....19,543	.....	.....42,136	.....	.....	.....(13,773)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2025	5,164	1,943,543	376.35	.....	.....32,379	.....	.....18,994	.....	.....39,460	.....	.....	.....(13,386)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	10,658	4,032,451	378.35	.....	.....122,034	.....	.....105,434	.....	.....127,839	.....	.....	.....(16,600)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	3,240	1,252,518	386.57	.....	.....28,351	.....	.....24,494	.....	.....27,755	.....	.....	.....(3,857)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2025	2,765	1,026,744	371.34	.....	.....23,281	.....	.....13,683	.....	.....30,106	.....	.....	.....(9,598)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2027	6,048	2,244,996	371.21	.....	.....86,241	.....	.....74,521	.....	.....94,552	.....	.....	.....(11,721)	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/02/2024	.05/01/2025	10,640	3,963,299	372.48	.....	.....84,058	.....	.....49,501	.....	.....107,536	.....	.....	.....(34,557)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/30/2027	3,110	1,165,258	374.71		39,898		34,476		42,839			(5,422)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/27/2026	3,694	1,394,011	377.34		32,842		26,101		38,246			(6,742)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/30/2027	5,254	1,975,714	376.04		64,729		55,932		68,871			(8,797)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/30/2026	3,132	1,176,006	375.44		30,227		24,048		35,586			(6,179)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/30/2027	3,338	1,282,095	384.1		31,744		27,430		31,770			(4,314)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	05/01/2026	377	140,087	371.9		4,192		3,337		5,033			(856)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2024	04/26/2027	5,531	2,063,299	373.05		74,556		64,386		80,879			(10,170)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/04/2025	1,823	1,296,607	711.37		51,236		28,636		69,526			(22,599)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/15/2025	1,110	778,794	701.37		37,986		21,770		51,218			(16,216)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/22/2025	1,577	1,086,426	688.88		65,560		38,134		87,316			(27,426)				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/28/2025	1,704	1,186,741	696.35		61,489		36,200		81,811			(25,288)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	05/05/2025	1,656	1,158,472	699.4		55,919		33,366		74,014			(22,553)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025	337	1,703,916	5,056.73		78,067		46,318		296,698			(31,749)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025	351	1,776,393	5,066.29		87,749		52,063		305,783			(35,686)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025	450	2,283,141	5,077.37		124,914		74,113		387,775			(50,801)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025	510	2,612,749	5,127.26		133,153		79,002		417,195			(54,151)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/05/2025	548	2,804,775	5,119.79		149,256		89,059		453,496			(60,197)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/01/2026	86	442,379	5,157.14		59,919		47,819		88,723			(12,100)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/23/2025	421	2,129,143	5,059.51		57,993		33,802		366,845			(24,191)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/23/2025	427	2,160,846	5,059.7		97,261		56,689		372,222			(40,572)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025	449	2,274,091	5,065.58		70,289		41,052		389,128			(29,237)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025	403	2,042,022	5,067.43		81,751		47,746		348,632			(34,004)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025	531	2,691,205	5,071.43		139,755		81,623		457,229			(58,132)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025	357	1,812,609	5,070.52		101,528		59,297		308,300			(42,231)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025	618	3,124,908	5,059.35		92,116		53,909		539,233			(38,207)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025	553	2,795,310	5,052.07		94,919		55,549		486,616			(39,370)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025	468	2,384,244	5,099.77		77,061		45,098		391,510			(31,963)				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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APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/25/2025	469	2,369,743	5,048.02		120,256		70,377		414,545			(49,879)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/25/2025	505	2,556,994	5,065.46		138,706		81,175		437,977			(57,532)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/25/2025	338	1,725,102	5,099.93		86,913		50,864		283,218			(36,049)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/25/2025	876	4,463,799	5,096.65		242,360		141,835		735,838			(100,524)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/28/2025	287	1,455,455	5,065.27		73,369		43,195		250,089			(30,174)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/28/2025	418	2,132,472	5,098.68		112,795		66,406		351,725			(46,389)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/29/2025	335	1,708,806	5,107.01		61,088		36,035		279,197			(25,053)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.04/30/2025	529	2,663,147	5,034.59		89,660		52,993		475,509			(36,668)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.05/01/2025	389	1,950,864	5,017.01		66,738		39,521		355,759			(27,217)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.05/01/2025	925	4,648,229	5,024.95		263,106		155,806		839,801			(107,300)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.05/06/2024	.05/02/2025	419	2,148,093	5,127.57		68,499		40,642		342,866			(27,858)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/24/2025	4,223	1,565,725	370.72		49,415		28,943		47,606			(20,472)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/24/2025	10,097	3,756,791	372.08		110,357		64,638		104,077			(45,719)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/25/2025	4,997	1,862,679	372.74		52,821		31,000		49,307			(21,821)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/25/2025	5,459	2,032,649	372.37		58,845		34,536		55,235			(24,309)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/25/2025	10,273	3,811,329	371.02		118,443		69,513		113,668			(48,929)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/25/2025	18,375	6,854,126	373.01		191,653		112,480		177,968			(79,173)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/28/2025	4,626	1,717,506	371.27		52,829		31,190		50,509			(21,639)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/29/2025	3,096	1,153,317	372.51		33,252		19,670		31,168			(13,582)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/29/2025	5,804	2,168,704	373.64		58,797		34,781		54,064			(24,016)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/30/2025	4,983	1,845,543	370.35		59,649		35,354		57,803			(24,295)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/30/2025	7,418	2,754,923	371.36		84,496		50,081		80,671			(34,416)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/15/2025	7,041	2,625,573	372.92		73,081		42,006		67,859			(31,076)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/22/2027	14,093	5,417,099	384.37		159,538		137,443		129,785			(22,095)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/16/2025	4,634	1,718,220	370.76		53,758		30,966		51,753			(22,792)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/22/2027	9,084	3,541,897	389.92		85,750		73,874		65,384			(11,876)				03
MAR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/26/2025	6,124	2,333,792	381.12		38,517		21,118		28,849			(17,399)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/16/2025	10,224	3,800,876	371.77		112,666		64,898		106,773			(47,768)				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 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/23/2027	7,567	2,853,474	377.1		107,299		92,453		93,877			(14,846)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/17/2025	4,399	1,629,405	370.38		52,043		30,043		50,386			(22,001)				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/31/2025	6,728	2,577,941	383.17		37,475		20,806		26,310			(16,668)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/23/2027	11,550	4,441,422	384.55		130,049		112,056		105,602			(17,993)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/17/2025	4,849	1,795,350	370.25		57,703		33,310		56,002			(24,394)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/01/2025	2,436	938,324	385.17		11,913		6,630		7,766			(5,282)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/23/2027	7,308	2,861,582	391.57		65,260		56,231		48,767			(9,029)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/17/2025	6,086	2,256,135	370.72		70,778		40,857		68,186			(29,921)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/23/2026	5,742	2,191,569	381.7		53,282		41,970		46,174			(11,312)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/24/2027	5,505	2,145,882	389.83		52,184		44,971		39,834			(7,213)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/17/2025	3,205	1,187,670	370.62		37,461		21,625		36,138			(15,836)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/27/2026	8,991	3,426,011	381.04		86,046		67,885		75,191			(18,161)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/25/2027	23,483	8,857,838	377.21		332,043		286,189		290,246			(45,854)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/17/2025	23,206	8,610,351	371.04		265,477		153,249		254,620			(112,228)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/25/2027	39,076	15,024,568	384.5		441,164		380,241		358,373			(60,923)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/27/2026	9,744	3,748,958	384.75		79,608		62,805		66,365			(16,802)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/22/2025	6,516	2,405,808	369.19		82,042		47,858		80,744			(34,184)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/25/2027	14,890	5,783,465	388.42		148,004		127,565		114,953			(20,439)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/31/2026	7,705	2,980,844	386.89		57,477		45,416		46,574			(12,061)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/25/2027	11,132	4,365,980	392.21		97,403		83,952		72,183			(13,451)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/01/2026	1,396	541,370	387.67		10,069		7,959		8,070			(2,110)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/29/2027	6,371	2,408,702	378.08		87,918		75,823		76,250			(12,095)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/22/2027	8,788	3,312,674	376.95		125,143		107,811		109,622			(17,331)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/29/2027	17,794	6,860,523	385.55		194,668		167,887		156,379			(26,781)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/29/2027	5,853	2,291,220	391.44		52,738		45,483		39,481			(7,255)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/30/2027	5,397	2,079,815	385.34		59,479		51,304		47,895			(8,175)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.03/30/2027	5,061	1,992,309	393.66		42,310		36,495		30,771			(5,815)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/22/2025	3,846	1,427,856	371.27		43,728		25,508		41,762			(18,220)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	.05/07/2024	.04/01/2027	6,671	2,589,419	388.15		67,179		57,963		52,382			(9,216)				03

STATEMENT AS OF SEPTEMBER 30, 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 Spread	Index		Index	NA	05/07/2024	04/23/2025	3,725	1,387,644	372.49		39,824		23,278		37,318			(16,546)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/23/2025	4,937	1,838,737	372.45		52,874		30,906		49,590			(21,968)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/23/2025	6,483	2,415,102	372.51		69,242		40,474		64,857			(28,768)				03
MAY 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	05/01/2026	6,143	1,498,332	243.91		38,455		30,775		54,501			(7,680)				03
Index	Index		Index																			
MAY 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	05/06/2026	10,740	2,615,978	243.57		68,952		55,275		97,702			(13,676)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/02/2026	6,208	1,530,604	246.54		31,973		25,320		45,072			(6,653)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/09/2026	4,824	1,192,295	247.14		23,881		18,961		33,650			(4,920)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/10/2026	13,907	3,411,592	245.31		78,437		62,301		110,873			(16,136)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/15/2026	7,707	1,875,331	243.32		49,866		39,681		70,637			(10,185)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/16/2026	5,493	1,332,936	242.66		37,133		29,559		52,601			(7,574)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/17/2026	12,524	3,030,627	241.99		88,418		70,409		125,294			(18,009)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/24/2026	25,765	6,260,518	242.99		171,076		136,574		242,232			(34,503)				03
Index	Index		Index																			
APR 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/29/2026	4,793	1,168,654	243.82		30,197		24,149		42,750			(6,048)				03
Index	Index		Index																			
MAY 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	05/01/2026	4,840	1,179,371	243.65		30,834		24,675		43,697			(6,158)				03
Index	Index		Index																			
APR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/17/2025	5,031	1,222,408	242.98		26,362		15,262		38,211			(11,100)				03
Index	Index		Index																			
APR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	04/29/2025	4,244	1,029,307	242.55		23,171		13,745		33,899			(9,425)				03
Index	Index		Index																			
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	05/02/2025	6,574	1,589,785	241.82		38,262		22,829		56,251			(15,433)				03
Index	Index		Index																			
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	05/07/2024	05/06/2025	3,966	963,839	243.05		20,819		12,515		30,382			(8,305)				03
Index	Index		Index																			
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/03/2027	5,645	2,109,879	373.75		90,435		78,683		80,652			(11,752)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/03/2027	7,092	2,674,540	377.1		103,194		89,784		89,422			(13,411)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/02/2025	8,503	3,172,300	373.07		90,559		54,489		82,656			(36,070)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/03/2027	3,382	1,307,320	386.55		36,864		32,073		29,071			(4,791)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/06/2025	6,993	2,630,206	376.13		63,705		38,614		54,916			(25,090)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/04/2027	4,012	1,498,793	373.57		64,594		56,208		57,716			(8,387)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/07/2025	3,014	1,140,550	378.41		24,263		14,734		19,886			(9,530)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/04/2027	3,203	1,236,892	386.11		35,430		30,830		28,076			(4,600)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/08/2025	3,711	1,400,570	377.44		31,578		19,210		26,461			(12,368)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/04/2027	2,757	1,072,287	388.91		27,875		24,256		21,398			(3,619)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/09/2024	05/01/2026	3,060	1,141,839	373.15		41,279		33,173		38,662			(8,106)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/05/2027	2,346	901,530	384.31		27,470		23,907		22,196			(3,563)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/04/2026	2,694	1,013,028	376.08		32,620		26,241		29,765			(6,379)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/06/2027	5,409	2,030,393	375.38		82,756		72,031		72,832			(10,725)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/08/2026	3,285	1,240,659	377.72		37,444		30,162		33,621			(7,282)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/06/2027	7,959	3,014,138	378.7		110,553		96,226		94,450			(14,327)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	04/30/2027	4,700	1,748,955	372.13		78,722		68,464		71,116			(10,259)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/07/2027	9,679	3,645,514	376.64		142,863		124,365		124,354			(18,497)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	04/30/2027	11,765	4,416,851	375.43		179,413		156,033		157,787			(23,380)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/07/2027	5,082	1,931,669	380.08		67,747		58,975		57,157			(8,772)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2024	05/07/2027	5,306	2,069,796	390.05		51,791		45,086		39,224			(6,706)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/01/2025	15,929	4,487,223	281.71		93,182		55,490		141,456			(37,692)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/02/2025	15,455	4,353,881	281.72		90,410		53,942		137,203			(36,468)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/05/2025	5,198	1,475,537	283.88		25,157		15,094		37,819			(10,063)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/06/2025	16,474	4,654,350	282.52		90,280		54,268		136,458			(36,012)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/07/2025	13,006	3,690,848	283.78		63,730		38,379		95,723			(25,351)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/07/2025	2,761	791,330	286.61		10,326		6,219		15,125			(4,108)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/01/2026	13,665	3,843,493	281.27		107,678		86,173		146,224			(21,506)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/07/2026	9,143	2,594,898	283.82		61,622		49,416		83,195			(12,206)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/01/2026	8,419	2,388,276	283.68		57,080		45,680		77,131			(11,400)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	04/30/2027	27,832	7,825,051	281.15		254,387		220,625		329,224			(33,762)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/05/2026	5,268	1,493,203	283.43		36,351		29,131		49,164			(7,220)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	04/30/2027	17,330	4,911,739	283.42		141,242		122,496		181,954			(18,745)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/03/2027	13,707	3,860,733	281.66		122,267		106,085		158,064			(16,182)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/03/2027	14,176	4,023,985	283.85		113,128		98,155		145,561			(14,973)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/03/2027	6,617	1,921,601	290.39		36,991		32,095		46,435			(4,896)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/04/2027	6,513	1,832,286	281.34		59,005		51,203		76,367			(7,802)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/04/2027	5,508	1,595,392	289.64		32,168		27,914		40,502			(4,254)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/05/2027	7,923	2,286,598	288.62		48,961		42,493		61,995			(6,468)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/06/2027	8,553	2,412,569	282.06		74,842		64,964		96,655			(9,878)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/08/2024	05/06/2027	13,604	3,866,501	284.21	106,658		92,581		137,067			(14,078)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/08/2024	05/06/2027	7,645	2,222,252	290.69	42,046		36,497		52,717			(5,550)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/08/2024	05/07/2027	5,525	1,564,135	283.11	45,856		39,809		59,084			(6,047)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/08/2024	05/07/2027	12,294	3,532,089	287.3	81,879		71,081		104,074			(10,797)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2025	3,034	1,174,346	387.02	29,167		17,484		56,061			(11,683)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2025	2,762	1,070,865	387.75	25,535		15,307		49,386			(10,229)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2027	10,384	4,142,261	398.91	103,152		89,710		169,369			(13,442)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/02/2025	11,531	4,457,850	386.59	113,616		68,362		217,247			(45,254)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2027	4,731	1,903,137	402.25	41,879		36,422		69,574			(5,457)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2025	3,937	1,534,280	389.71	33,002		20,040		64,546			(12,962)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/06/2027	4,368	1,685,465	385.9	65,949		57,403		103,204			(8,547)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2026	3,600	1,388,777	385.78	47,407		38,085		78,770			(9,323)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/06/2027	9,240	3,599,329	389.55	124,800		108,626		197,933			(16,174)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2026	4,826	1,879,787	389.51	55,228		44,367		93,516			(10,861)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/06/2027	2,898	1,155,722	398.83	28,953		25,201		47,480			(3,752)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2026	881	344,980	391.72	9,286		7,478		15,870			(1,809)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	2,749	1,073,217	390.38	36,196		31,510		57,574			(4,687)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2027	16,817	6,487,047	385.74	254,689		221,499		398,627			(33,190)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	3,215	1,263,752	393.14	38,774		33,753		62,295			(5,020)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	04/30/2027	14,765	5,751,795	389.56	198,939		173,014		315,784			(25,925)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	3,310	1,333,719	402.89	28,768		25,043		47,843			(3,725)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTD8PU41	05/08/2024	05/07/2027	3,172	1,289,638	406.55	24,194		21,061		40,741			(3,133)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	04/30/2025	31,032	3,282,845	105.79	66,594		39,919		33,705			(26,675)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	05/02/2025	90,401	9,534,546	105.47	208,102		125,214		110,156			(82,888)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	05/07/2025	24,951	2,654,303	106.38	47,382		28,773		22,366			(18,610)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	04/30/2026	48,363	5,095,479	105.36	138,269		111,078		94,239			(27,191)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	04/30/2026	10,278	1,089,329	105.99	26,650		21,409		17,570			(5,241)				03

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SCHEDULE DB - PART A - SECTION 1

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MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.05/07/2026	5,480	582,861	106.37	13,414		10,802		8,688			(2,612)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.04/30/2027	87,942	9,265,599	105.36	276,051		240,077		204,553			(35,973)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.04/30/2027	125,827	13,343,992	106.05	361,376		314,284		261,551			(47,092)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.05/06/2027	28,143	2,964,273	105.33	88,762		77,259		65,911			(11,503)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.05/06/2027	66,408	7,042,524	106.05	190,922		166,179		138,374			(24,743)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.05/07/2027	22,000	2,338,590	106.3	61,248		53,318		43,998			(7,930)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/08/2024	.05/07/2027	46,517	4,977,286	107	117,966		102,692		82,639			(15,274)				03
MAR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/21/2025	301	1,609,962	5,355.83	91,431		50,272		176,798			(41,158)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/02/2025	358	1,933,676	5,394.7	104,374		59,135		203,260			(45,240)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/08/2025	186	985,820	5,302.96	65,331		37,530		120,618			(27,800)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/09/2025	49	255,826	5,261.74	18,397		10,592		33,285			(7,805)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/23/2026	189	1,054,596	5,579.28	86,108		68,328		131,640			(17,780)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/27/2026	180	1,016,187	5,654.91	75,508		60,008		116,063			(15,500)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/02/2026	326	1,829,900	5,606.14	156,755		124,857		223,191			(31,898)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/09/2026	106	596,890	5,609.87	48,044		38,366		72,959			(9,678)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/19/2027	185	993,750	5,371.33	146,119		126,430		195,505			(19,689)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/19/2027	197	1,139,920	5,796.99	111,035		96,073		152,460			(14,961)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/22/2027	184	1,058,022	5,738.89	109,598		94,873		150,026			(14,725)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/23/2027	174	970,913	5,595.72	116,004		100,433		157,423			(15,571)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/25/2027	204	1,135,502	5,574.93	138,735		120,148		187,769			(18,586)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/25/2027	167	975,314	5,843	92,787		80,357		125,296			(12,431)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.03/29/2027	169	974,386	5,754.02	100,093		86,735		136,886			(13,359)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/01/2027	176	1,045,759	5,933.72	89,421		77,521		123,458			(11,900)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/02/2027	174	956,028	5,499.47	126,455		109,642		169,829			(16,813)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/07/2027	208	1,186,901	5,710.1	128,624		111,604		174,956			(17,020)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/10/2024	.04/09/2027	194	1,083,857	5,587.47	132,618		115,103		178,910			(17,516)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.05/14/2024	.05/13/2025	338	1,820,558	5,378.47	115,564		71,509		208,702			(44,055)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.05/14/2024	.05/06/2026	364	1,941,789	5,337.37	229,033		185,135		327,621			(43,898)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.05/14/2024	.05/08/2026	248	1,332,390	5,379.48	149,985		121,318		215,527			(28,668)				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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/13/2026	48	259,279	5,441.32	.....	.....27,289	.....	.....	.....22,109	.....	.....	.....(5,180)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.04/30/2027	483	2,522,339	5,217.05	.....	.....440,547	.....	.....	.....384,203	.....	.....	.....(56,344)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.04/30/2027	498	2,719,145	5,463.86	.....	.....382,258	.....	.....	.....333,368	.....	.....	.....(48,889)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/03/2027	188	963,829	5,118.04	.....	.....183,171	.....	.....	.....159,809	.....	.....	.....(23,362)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/03/2027	267	1,479,199	5,534.68	.....	.....195,249	.....	.....	.....170,347	.....	.....	.....(24,902)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/06/2027	181	924,624	5,107.01	.....	.....177,652	.....	.....	.....155,056	.....	.....	.....(22,595)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/06/2027	239	1,339,198	5,592.81	.....	.....167,898	.....	.....	.....146,543	.....	.....	.....(21,355)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/07/2027	257	1,312,019	5,113.49	.....	.....250,892	.....	.....	.....219,010	.....	.....	.....(31,881)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/07/2027	200	1,074,639	5,379.65	.....	.....163,733	.....	.....	.....142,927	.....	.....	.....(20,806)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/07/2027	249	1,392,682	5,597.82	.....	.....173,929	.....	.....	.....151,828	.....	.....	.....(22,101)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/07/2027	327	1,872,207	5,722.78	.....	.....207,439	.....	.....	.....181,080	.....	.....	.....(26,360)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/10/2027	180	997,572	5,548.85	.....	.....130,673	.....	.....	.....114,114	.....	.....	.....(16,559)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/10/2027	174	981,349	5,645.78	.....	.....117,342	.....	.....	.....102,473	.....	.....	.....(14,870)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/13/2027	191	1,001,123	5,246.7	.....	.....171,813	.....	.....	.....150,100	.....	.....	.....(21,713)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/13/2027	476	2,710,495	5,688.82	.....	.....311,848	.....	.....	.....272,438	.....	.....	.....(39,409)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/02/2025	193	989,191	5,124.81	.....	.....95,456	.....	.....	.....57,926	.....	.....	.....(37,530)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/06/2025	278	1,466,683	5,274.89	.....	.....110,959	.....	.....	.....67,825	.....	.....	.....(43,133)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/06/2025	244	1,303,071	5,341.55	.....	.....87,319	.....	.....	.....53,376	.....	.....	.....(33,944)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/08/2025	348	1,832,546	5,259.89	.....	.....143,077	.....	.....	.....87,770	.....	.....	.....(55,307)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/09/2025	202	1,072,649	5,300.96	.....	.....78,006	.....	.....	.....47,937	.....	.....	.....(30,069)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/09/2025	33,741	9,617,523	285.04	.....	.....162,294	.....	.....	.....99,734	.....	.....	.....(62,560)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2025	15,382	4,384,913	285.06	.....	.....74,143	.....	.....	.....45,879	.....	.....	.....(28,265)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/08/2026	3,403	966,333	283.95	.....	.....24,367	.....	.....	.....19,709	.....	.....	.....(4,657)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/08/2026	3,273	937,127	286.36	.....	.....20,061	.....	.....	.....16,226	.....	.....	.....(3,834)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2026	4,237	1,210,176	285.65	.....	.....27,326	.....	.....	.....22,139	.....	.....	.....(5,187)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2026	1,825	524,252	287.2	.....	.....10,624	.....	.....	.....8,607	.....	.....	.....(2,017)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/10/2027	17,208	4,898,644	284.67	.....	.....139,730	.....	.....	.....122,023	.....	.....	.....(17,707)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/07/2027	29,622	8,399,304	283.55	.....	.....254,156	.....	.....	.....221,860	.....	.....	.....(32,296)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/10/2027	18,641	5,347,529	286.87	.....	.....134,960	.....	.....	.....117,858	.....	.....	.....(17,102)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/07/2027	12,837	3,671,476	286.01		97,047	84,715		117,037			(12,332)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/10/2027	3,082	905,428	293.81		15,131	13,214		17,425			(1,917)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/11/2027	3,375	982,755	291.21		19,270	16,830		22,583			(2,440)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/11/2027	3,183	938,450	294.83		14,706	12,844		16,821			(1,862)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/12/2027	3,752	1,091,685	290.97		21,723	18,976		25,500			(2,748)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2027	12,502	3,552,315	284.14		104,392	91,199		126,687			(13,192)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2027	10,955	3,136,505	286.3		81,836	71,494		98,445			(10,342)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2027	3,670	1,071,671	292.03		20,000	17,473		23,332			(2,527)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/13/2027	3,855	1,135,176	294.48		18,195	15,896		20,879			(2,299)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/14/2024	.05/08/2025	8,122	2,300,685	283.27		45,726	28,051		62,813			(17,676)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/14/2027	8,224	3,148,067	382.8		115,215	100,761		83,190			(14,455)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/14/2027	4,945	1,945,323	393.43		49,940	43,674		31,507			(6,265)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/10/2027	2,508	949,182	378.43		39,805	34,793		30,132			(5,012)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/02/2025	269	100,610	373.57		3,399	2,068		2,529			(1,330)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/10/2027	4,251	1,622,562	381.73		61,335	53,612		44,824			(7,723)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/10/2027	2,597	1,016,416	391.42		27,915	24,400		18,089			(3,515)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/09/2025	6,368	2,409,202	378.33		63,807	39,321		42,432			(24,486)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/09/2025	2,592	988,554	381.45		21,977	13,543		13,335			(8,434)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/11/2027	2,543	982,494	386.36		31,990	27,966		22,142			(4,024)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/13/2025	6,909	2,621,527	379.42		65,707	40,771		42,523			(24,936)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/11/2027	3,877	1,527,496	393.98		38,422	33,588		24,030			(4,834)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/14/2025	5,672	2,157,280	380.36		51,385	31,938		32,384			(19,447)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/12/2027	2,740	1,046,793	382.09		39,150	34,229		28,501			(4,921)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/12/2026	2,827	1,075,967	380.62		33,838	27,444		25,116			(6,394)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/13/2027	5,038	1,906,107	378.37		80,099	70,041		60,724			(10,058)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/14/2026	3,870	1,469,057	379.56		48,225	39,138		36,329			(9,088)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/13/2027	5,522	2,107,963	381.73		79,740	69,726		58,307			(10,013)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/07/2027	3,332	1,257,408	377.38		54,377	47,511		41,620			(6,866)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/15/2024	.05/13/2027	2,543	993,036	390.57		28,120	24,589		18,438			(3,531)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2024	05/07/2027	3,633	1,384,114	381.03		53,435		46,688		39,337			(6,747)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2024	05/13/2027	3,680	1,446,578	393.08		37,574		32,856		23,813			(4,718)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/15/2024	05/14/2027	7,785	2,954,020	379.44		120,126		105,055		90,061			(15,071)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/08/2025	3,319	1,293,621	389.78		30,333		18,660		54,253			(11,673)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/09/2025	3,555	1,386,063	389.89		32,338		19,928		57,847			(12,410)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/10/2027	3,137	1,223,013	389.81		44,603		38,987		66,803			(5,616)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/09/2025	5,799	2,271,552	391.73		47,716		29,405		86,318			(18,311)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/10/2027	7,668	3,017,767	393.56		97,003		84,789		146,968			(12,215)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2025	5,763	2,251,277	390.65		50,561		31,373		90,682			(19,188)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/10/2027	2,453	989,441	403.33		22,450		19,623		35,013			(2,827)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2025	2,710	1,064,350	392.71		21,229		13,173		38,536			(8,056)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/10/2027	3,108	1,264,539	406.9		25,086		21,927		39,521			(3,159)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/08/2026	2,494	976,098	391.38		28,554		23,128		45,488			(5,426)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/12/2027	5,306	2,135,965	402.59		49,863		43,596		77,579			(6,267)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2026	2,155	844,658	391.9		24,260		19,682		38,695			(4,578)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2027	3,050	1,188,812	389.75		43,486		38,026		65,085			(5,461)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/07/2027	7,744	3,012,427	389.01		112,691		98,461		168,392			(14,229)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2027	8,138	3,201,484	393.38		103,667		90,649		156,892			(13,018)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/13/2027	6,389	2,586,668	404.85		55,552		48,576		86,963			(6,976)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/14/2024	05/07/2027	8,228	3,233,400	392.97		105,925		92,550		160,230			(13,375)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2024	05/15/2025	161,949	53,238,989	328.74		1,248,624		783,858		1,496,337			(464,766)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2024	05/15/2026	13,959	4,588,842	328.74		149,360		121,754		177,536			(27,606)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/16/2024	05/15/2025	110,600,610	110,600,610	5,308.15		4,092,223		2,569,006		5,742,779			(1,523,216)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/16/2024	05/15/2025	86,358,886	86,358,886	5,308.15		3,678,889		2,309,524		5,232,528			(1,369,364)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/16/2024	05/15/2025	4,549,268	4,549,268	5,308.15		196,528		123,376		279,670			(73,152)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/16/2024	05/15/2025	21,486,796	21,486,796	5,308.15		979,798		615,095		1,388,326			(364,703)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	05/16/2024	05/15/2025	20,535,582	20,535,582	5,308.15		1,010,351		634,276		1,420,457			(376,075)				03

STATEMENT AS OF SEPTEMBER 30, 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 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCFXT09	.05/16/2024	.05/15/2025	12,945,497	12,945,497	5,308.15	696,468	437,227	966,340		966,340			(259,241)				03
MAY 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCFXT09	.05/16/2024	.05/15/2025	8,784,528	8,784,528	5,308.15	351,381	220,589	497,343		497,343			(130,792)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/16/2024	.05/15/2025	144,124	55,016,271	381.73	1,203,431	755,487	734,473		734,473			(447,944)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/16/2024	.05/15/2026	28,318	10,809,990	381.73	323,396	263,624	238,189		238,189			(59,773)				03
MAY 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/16/2024	.05/15/2025	80,806	23,283,303	288.14	597,153	374,879	459,553		459,553			(222,274)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/14/2026	6,879	736,986	107.13	16,861	13,741	9,294		9,294			(3,121)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/07/2027	101,459	10,778,957	106.24	314,420	275,481	204,946		204,946			(38,939)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/07/2027	96,670	10,339,858	106.96	273,094	239,272	172,922		172,922			(33,821)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/10/2027	18,482	1,968,676	106.41	56,093	49,165	36,343		36,343			(6,928)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/10/2027	81,245	8,703,820	107.13	224,644	196,900	141,375		141,375			(27,744)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/13/2027	41,572	4,424,139	106.42	126,089	110,560	81,703		81,703			(15,529)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/13/2027	57,274	6,135,716	107.13	158,476	138,958	99,794		99,794			(19,518)				03
MAY 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJISFPU8MPR0K5P83	.05/16/2024	.05/15/2025	214,268	53,078,536	247.72	962,065	605,645	1,014,621		1,014,621			(356,419)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/14/2027	48,624	5,171,125	106.35	148,788	130,480	96,724		96,724			(18,308)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/14/2027	42,767	4,578,622	107.06	119,448	104,750	75,456		75,456			(14,698)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.04/09/2025	899	96,336	107.15	1,632	957	535		535			(675)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/08/2025	24,692	2,629,253	106.48	53,706	33,319	21,397		21,397			(20,387)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/09/2025	39,602	4,214,855	106.43	87,164	54,170	35,060		35,060			(32,994)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/09/2025	13,924	1,487,458	106.83	28,098	17,462	10,617		10,617			(10,636)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/13/2025	58,544	6,242,572	106.63	123,880	77,511	48,762		48,762			(46,368)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/14/2025	38,336	4,085,415	106.57	82,268	51,561	32,744		32,744			(30,707)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/08/2026	10,042	1,070,529	106.61	26,640	21,668	15,129		15,129			(4,972)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/13/2026	13,556	1,442,653	106.42	37,103	30,227	21,377		21,377			(6,877)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/15/2024	.05/14/2026	12,723	1,353,013	106.34	35,269	28,742	20,424		20,424			(6,528)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21G119DL770XOHC3ZE78	.05/17/2024	.05/15/2025	69	368,840	5,334.69	16,762	10,552	45,197		45,197			(6,210)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21G119DL770XOHC3ZE78	.05/17/2024	.05/15/2025	5,284	28,046,248	5,308.15	1,444,278	909,211	3,569,360		3,569,360			(535,067)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21G119DL770XOHC3ZE78	.05/17/2024	.05/15/2025	2,987	15,853,002	5,308.15	831,154	523,233	2,017,563		2,017,563			(307,921)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21G119DL770XOHC3ZE78	.05/17/2024	.05/15/2025	189	1,008,150	5,334.69	56,773	35,740	123,537		123,537			(21,033)				03

STATEMENT AS OF SEPTEMBER 30, 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 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	1,086	5,763,802	5,308.15	353,539		222,562		733,541			(130,977)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	716	4,132,669	5,772.61	127,704		80,393		231,486			(47,311)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	848	4,499,984	5,308.15	132,130		83,180		572,699			(48,951)				03
MAY 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2026	199	1,150,291	5,785.88	84,641		69,093		117,245			(15,549)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	858	5,007,959	5,838.96	130,805		82,345		242,260			(48,460)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	2,031	11,964,927	5,892.05	271,727		171,059		510,653			(100,668)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	149	892,235	5,984.94	15,686		9,875		29,997			(5,811)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	161	970,794	6,011.48	15,823		9,961		30,334			(5,862)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	6,819	36,195,213	5,308.15	1,231,271		775,118		4,606,454			(456,153)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	416	2,232,041	5,361.23	78,807		49,611		263,127			(29,196)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	13,324	70,726,003	5,308.15	3,013,365		1,896,993		9,001,081			(1,116,372)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	475	2,519,407	5,308.15	117,196		73,778		320,637			(43,418)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	1,225	6,503,917	5,308.15	309,295		194,709		827,734			(114,586)				03
MAY 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/16/2024	.05/15/2025	8,480	3,317,355	391.21	69,449		43,720		130,024			(25,729)				03
MAY 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/17/2024	.05/15/2025	31,027	3,315,287	106.85	69,067		43,601		23,961			(25,466)				03
MAY 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/17/2024	.05/15/2026	3,532	377,390	106.85	9,720		7,945		5,082			(1,775)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/19/2025	5,363	1,872,352	349.15	40,649		25,827		66,062			(14,822)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/02/2025	3,103	1,064,240	343.02	32,287		19,934		53,541			(12,353)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/16/2025	4,549	1,584,627	348.34	36,194		22,886		58,765			(13,308)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/04/2026	3,118	1,082,039	347.04	35,603		29,003		47,837			(6,601)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/06/2026	4,918	1,711,602	348.04	54,035		44,045		72,288			(9,990)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/08/2026	6,086	2,121,981	348.69	65,228		53,203		86,963			(12,025)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/13/2026	7,178	2,500,980	348.44	77,922		63,656		103,854			(14,266)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/15/2026	8,059	2,832,707	351.51	77,390		63,260		101,552			(14,129)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	.05/19/2026	5,199	1,834,691	352.87	47,340		38,745		61,561			(8,595)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	04/24/2026	7,018	2,427,571	345.93	83,278		67,619		112,625			(15,659)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/20/2024	04/28/2026	2,649	927,452	350.11	26,650		21,667		35,419			(4,983)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.05/21/2024	.05/06/2025	587	166,327	283.22	3,394		2,117		4,557			(1,278)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2025	8,639	2,458,811	284.61		44,578	28,175		58,948			(16,404)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/15/2025	14,640	4,168,652	284.75		74,662	47,265		98,572			(27,397)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/16/2025	20,325	5,799,315	285.33		98,576	62,505		129,124			(36,071)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/19/2025	3,482	1,003,895	288.3		12,745	8,120		16,001			(4,625)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2025	11,537	3,288,407	285.02		57,803	36,885		75,984			(20,918)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2025	509	147,304	289.36		1,680	1,072		2,062			(608)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/15/2026	3,566	1,023,632	287.03		21,469	17,574		26,060			(3,895)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2026	6,618	1,886,082	285.01		45,397	37,149		55,735			(8,248)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/18/2026	5,574	1,598,591	286.77		34,227	28,043		41,584			(6,185)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/15/2026	10,013	2,852,109	284.85		69,388	56,798		85,298			(12,590)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2026	6,024	1,713,662	284.49		42,828	35,111		52,713			(7,717)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2026	1,848	529,280	286.48		11,584	9,497		14,087			(2,087)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2027	41,679	11,855,586	284.45		348,853	306,772		415,385			(42,081)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2027	50,701	14,537,011	286.72		377,723	332,160		444,948			(45,563)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2027	4,387	1,282,247	292.28		24,041	21,141		27,464			(2,900)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/14/2027	3,391	998,284	294.38		16,447	14,463		18,502			(1,984)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/17/2027	14,532	4,142,589	285.06		118,003	103,808		140,199			(14,195)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/17/2027	21,226	6,097,567	287.27		153,676	135,189		180,682			(18,486)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/17/2027	6,909	2,027,656	293.46		35,446	31,182		40,141			(4,264)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/18/2027	3,228	947,817	293.6		16,432	14,457		18,594			(1,975)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/19/2027	3,260	958,563	294.08		16,135	14,197		18,200			(1,937)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2027	35,507	10,099,145	284.43		298,256	262,476		354,857			(35,780)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2027	13,277	3,805,628	286.64		99,442	87,513		117,291			(11,929)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/20/2027	5,297	1,558,701	294.26		25,955	22,842		29,238			(3,114)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/19/2025	2,925	1,126,609	385.23		19,682	12,575		11,007			(7,107)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2027	4,936	1,891,624	383.22		67,329	59,306		49,232			(8,023)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2025	5,388	2,069,820	384.18		38,629	24,718		22,405			(13,911)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2027	5,161	1,995,449	386.67		63,475	55,912		44,572			(7,564)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2025	7,395	2,841,943	384.32		52,650	33,743		30,451			(18,908)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/21/2027	5,849	2,242,223	383.32		79,611		70,134		58,133			(9,478)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/15/2026	2,874	1,097,060	381.78		32,299		26,475		24,107			(5,824)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/21/2027	8,190	3,167,093	386.71		100,653		88,671		70,656			(11,983)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/18/2026	3,212	1,235,904	384.74		32,219		26,434		23,099			(5,785)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/21/2027	4,148	1,651,777	398.2		35,300		31,098		21,216			(4,202)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/21/2026	3,199	1,232,300	385.22		31,510		25,875		22,472			(5,634)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/14/2027	13,484	5,134,559	380.78		197,141		173,520		147,962			(23,621)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/14/2027	12,392	4,768,611	384.8		160,854		141,581		115,425			(19,273)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/17/2027	5,473	2,091,511	382.15		77,005		67,804		56,936			(9,201)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/17/2027	5,916	2,281,077	385.59		75,131		66,154		53,402			(8,977)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/15/2025	6,374	2,440,617	382.89		48,826		30,997		29,351			(17,830)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/17/2027	3,211	1,268,458	395.04		30,279		26,661		19,031			(3,618)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/16/2025	6,828	2,610,906	382.38		53,942		34,299		32,971			(19,643)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFU57RNE97	.05/22/2024	.05/19/2027	4,083	1,616,075	395.77		37,649		33,158		23,423			(4,490)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/14/2027	190,575	20,511,581	107.63		482,726		424,888		304,566			(57,838)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/17/2027	33,144	3,551,371	107.15		89,555		78,854		57,676			(10,700)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/17/2027	52,793	5,694,303	107.86		129,714		114,215		81,166			(15,499)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/20/2027	62,390	6,703,191	107.44		162,339		142,995		103,403			(19,344)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/20/2027	59,679	6,454,283	108.15		141,081		124,270		87,275			(16,811)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/09/2025	3,163	337,575	106.71		6,324		3,975		2,524			(2,349)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/15/2025	43,422	4,645,737	106.99		82,068		52,099		31,806			(29,969)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/16/2025	39,218	4,202,952	107.17		71,258		45,310		26,909			(25,948)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/20/2025	66,729	7,174,650	107.52		112,438		71,948		40,561			(40,490)				03
MAY 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/20/2025	897	96,982	108.08		1,325		848		435			(477)				03
MAY 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/15/2026	41,037	4,389,270	106.96		100,745		82,580		57,630			(18,165)				03
MAY 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/15/2026	9,014	970,768	107.7		19,632		16,092		10,715			(3,540)				03
MAY 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/20/2026	12,423	1,338,850	107.77		26,809		22,009		14,615			(4,801)				03
MAY 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		International	W22LROWP21HZNB6K528	.05/21/2024	.05/14/2027	152,470	16,291,438	106.85		428,289		376,973		278,835			(51,316)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.05/23/2024	.05/01/2025	2,473	917,039	370.75		31,487		19,749		27,992			(11,738)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/01/2025	2,468	915,165	370.76		31,397		19,693		27,916			(11,704)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/01/2025	9,443	3,502,685	370.91		119,271		74,809		105,786			(44,462)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/02/2025	2,476	925,167	373.69		27,258		17,127		23,057			(10,131)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/02/2025	2,337	870,074	372.28		27,625		17,357		23,963			(10,268)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/02/2025	2,719	1,014,025	372.88		31,192		19,599		26,779			(11,593)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/02/2025	22,809	8,510,349	373.12		258,650		162,514		220,956			(96,135)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/05/2025	2,879	1,076,239	373.82		31,583		19,947		26,671			(11,636)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/05/2025	2,379	886,987	372.9		27,330		17,261		23,471			(10,069)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/06/2025	2,276	852,151	374.45		24,214		15,319		20,194			(8,895)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/06/2025	8,610	3,230,985	375.25		87,824		55,562		72,143			(32,262)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/07/2025	2,520	949,998	376.94		23,540		14,917		18,648			(8,622)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/07/2025	2,718	1,024,393	376.96		25,354		16,068		20,077			(9,287)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/07/2025	7,219	2,722,124	377.06		66,995		42,456		52,930			(24,539)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/08/2025	2,053	770,338	375.18		21,066		13,373		17,335			(7,694)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	05/23/2024	05/08/2025	13,136	4,945,839	376.51		125,580		79,716		100,554			(45,864)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	540	2,815,631	5,216.74		260,870		165,871		403,276			(94,999)				03
MAY 25 JPUSCYL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Annuit	Annuit		Index	NA	05/23/2024	05/22/2025	7,694	1,445,644	187.9		38,545		25,017		67,721			(13,528)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	610	3,182,446	5,217.98		294,251		187,096		455,065			(107,155)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	713	3,720,017	5,220.49		342,650		217,870		530,164			(124,780)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	476	2,485,520	5,218.72		229,531		145,945		355,061			(83,587)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/09/2025	638	3,331,967	5,221.7		306,181		194,682		474,097			(111,500)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/12/2025	505	2,636,696	5,216.12		245,476		156,852		379,307			(88,625)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/13/2025	619	3,214,441	5,195.56		310,027		198,417		475,520			(111,610)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025	589	3,093,470	5,251.18		273,464		175,577		425,894			(97,888)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/15/2025	556	2,946,280	5,301.83		238,983		153,438		378,315			(85,545)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025	1,112	5,890,329	5,297.44		481,821		309,840		761,922			(171,982)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co Intern																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	05/23/2024	05/16/2025	1,094	5,791,107	5,293.71		476,980		306,726		752,996			(170,253)				03

STATEMENT AS OF SEPTEMBER 30, 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025	681	3,610,873	5,299.43	294,337		189,276		465,773			(105,061)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/19/2025	718	3,795,152	5,286.39	317,913		205,393		500,457			(112,520)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/20/2025	429	2,258,174	5,266.51	196,036		126,847		306,335			(69,189)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/21/2025	477	2,530,083	5,305.38	206,003		133,499		325,728			(72,504)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025	498	2,640,036	5,302.98	216,434		140,471		341,229			(75,963)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025	553	2,934,532	5,306.28	239,199		155,246		377,554			(83,953)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025	474	2,516,651	5,308.27	204,497		132,724		322,891			(71,773)				03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.04/24/2026	8,135	1,524,532	187.41	46,612		46,612		83,149							03
APR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.04/29/2026	5,653	1,060,203	187.55	32,109		32,109		57,300							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/04/2026	4,965	930,068	187.34	28,745		28,745		51,133							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/06/2026	8,139	1,524,743	187.34	47,206		47,206		83,870							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/07/2026	5,559	1,044,784	187.93	30,855		30,855		54,979							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/11/2026	4,979	938,724	188.52	26,491		26,491		47,273							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/13/2026	9,810	1,843,208	187.89	54,740		54,740		97,463							03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/21/2026	203	1,068,422	5,263.94	148,440		122,571		195,729			(25,869)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/19/2026	9,519	1,810,896	190.24	44,263		44,263		79,788							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/22/2026	9,074	1,720,226	189.57	44,827		44,827		80,060							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/06/2025	478	2,458,212	5,142.38	255,094		161,386		386,691			(93,708)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/06/2025	666	3,446,126	5,177.94	338,019		213,849		517,909			(124,170)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/07/2025	437	2,260,229	5,167.3	226,016		143,231		344,738			(82,785)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025	477	2,475,018	5,186.76	240,607		152,733		368,320			(87,874)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025	440	2,281,139	5,182.17	228,856		145,274		341,504			(83,582)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025	476	2,467,099	5,187.34	239,529		152,049		366,866			(87,480)				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/02/2025	6,737	1,250,141	185.55	40,021		25,146		72,911			(14,875)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/22/2024	.05/18/2027	2,928	1,182,839	403.96	24,225		21,412		41,102			(2,813)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2026	2,648	1,040,061	392.71	26,591		21,957		46,372			(4,634)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/22/2024	.05/19/2027	3,805	1,534,854	403.41	32,117		28,391		54,369			(3,726)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/14/2027	21,345	8,339,907	390.72		274,930		242,884		443,548			(32,045)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/20/2027	4,659	1,821,173	390.86		59,885		52,944		96,583			(6,942)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/14/2027	18,831	7,429,790	394.56		214,347		189,363		351,020			(24,984)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/20/2027	6,086	2,401,524	394.6		69,368		61,327		113,510			(8,041)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/20/2027	3,392	1,374,018	405.07		27,006		23,876		45,987			(3,130)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2027	4,408	1,722,641	390.82		56,744		50,173		91,490			(6,571)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2027	8,785	3,466,318	394.58		100,238		88,630		163,988			(11,608)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2027	3,350	1,353,824	404.1		27,631		24,431		46,871			(3,200)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2027	3,255	1,326,018	407.39		23,843		21,081		40,942			(2,761)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/16/2025	3,749	1,467,097	391.37		28,115		18,080		57,073			(10,036)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/19/2025	3,633	1,432,964	394.48		22,797		14,728		47,396			(8,069)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/14/2027	3,069	1,239,162	403.77		25,501		22,529		43,259			(2,972)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/20/2025	3,383	1,326,118	392.04		24,553		15,887		49,991			(8,666)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/17/2027	3,584	1,401,107	390.9		45,957		40,615		74,176			(5,342)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2025	3,883	1,523,079	392.25		27,886		18,071		56,836			(9,815)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/17/2027	10,087	3,980,592	394.64		114,666		101,338		187,782			(13,328)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/21/2025	1,084	428,065	395		6,613		4,286		13,784			(2,328)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/17/2027	3,837	1,550,744	404.15		31,513		27,850		53,513			(3,663)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/17/2027	3,839	1,563,481	407.27		28,168		24,894		48,392			(3,274)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	.05/22/2024	.05/15/2026	4,636	1,814,997	391.51		48,630		40,085		84,402			(8,546)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/20/2026	295	1,645,341	5,572.14		157,163		130,277		218,112			(26,886)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/22/2026	482	2,683,619	5,568.02		258,712		214,577		357,866			(44,135)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/28/2026	202	1,103,266	5,468.48		120,592		100,189		164,913			(20,403)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/14/2027	596	3,104,269	5,211.39		579,200		513,113		713,383			(66,087)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/14/2027	490	2,767,427	5,649.31		349,831		309,915		441,977			(39,916)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/14/2027	430	2,460,031	5,725.13		289,199		256,201		366,906			(32,998)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank 21GI19DL770XOHC3ZE78	.05/29/2024	.05/17/2027	377	2,134,948	5,662.09		266,883		236,516		337,832			(30,367)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/20/2027	 414	2,298,160	5,551.11		319,024	282,825		401,386			(36,199)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/21/2027	 389	2,114,159	5,438.35	.....	.....325,360	288,476	.....	.....406,272	.....	.....	.....(36,884)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/21/2027	 420	2,409,002	5,740.23	.....	.....280,478	248,682	.....	.....356,099	.....	.....	.....(31,796)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/24/2027	 357	1,998,148	5,589.85	.....	.....268,553	238,192	.....	.....338,394	.....	.....	.....(30,360)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/28/2027	 489	2,794,975	5,712.19	.....	.....336,433	298,538	.....	.....425,800	.....	.....	.....(37,895)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/07/2025	 19	96,384	5,145.98	.....	.....9,726	6,218	.....	.....15,107	.....	.....	.....(3,508)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/15/2025	 576	3,130,019	5,432.74	.....	.....192,298	124,526	.....	.....330,955	.....	.....	.....(67,773)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/16/2025	 522	2,815,760	5,393.04	.....	.....188,074	121,980	.....	.....316,973	.....	.....	.....(66,095)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/20/2025	 288	1,553,646	5,393.48	.....	.....104,341	68,087	.....	.....175,835	.....	.....	.....(36,254)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/21/2025	 442	2,406,625	5,441.16	.....	.....147,560	96,434	.....	.....253,534	.....	.....	.....(51,126)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/23/2025	 486	2,599,745	5,346.74	.....	.....192,489	126,169	.....	.....316,239	.....	.....	.....(66,320)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/28/2025	 186	1,012,511	5,436.59	.....	.....63,750	42,089	.....	.....108,557	.....	.....	.....(21,661)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/15/2026	 369	2,011,683	5,457.04	.....	.....220,344	182,385	.....	.....301,417	.....	.....	.....(37,958)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	20,726	5,817,881	280.7	.....	.....157,727	139,961	.....	.....252,214	.....	.....	.....(17,766)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	12,194	3,449,149	282.85	.....	.....82,677	73,365	.....	.....132,890	.....	.....	.....(9,313)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	5,165	1,494,854	289.43	.....	.....24,016	21,311	.....	.....38,854	.....	.....	.....(2,705)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/21/2025	14,734	4,194,489	284.68	.....	.....44,497	29,080	.....	.....100,498	.....	.....	.....(15,417)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/22/2025	10,226	2,909,814	284.54	.....	.....31,395	20,548	.....	.....70,771	.....	.....	.....(10,847)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/23/2025	25,686	7,266,352	282.89	.....	.....93,754	61,452	.....	.....207,982	.....	.....	.....(32,302)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/27/2025	4,409	1,264,395	286.8	.....	.....10,713	7,063	.....	.....24,289	.....	.....	.....(3,650)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2025	11,045	3,105,385	281.17	.....	.....48,154	31,732	.....	.....104,190	.....	.....	.....(16,362)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2025	513	146,803	286.06	.....	.....1,355	894	.....	.....3,063	.....	.....	.....(460)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/21/2026	4,608	1,314,060	285.16	.....	.....21,566	17,882	.....	.....38,540	.....	.....	.....(3,684)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2026	10,912	3,062,690	280.68	.....	.....69,726	57,929	.....	.....122,038	.....	.....	.....(11,797)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/22/2026	4,299	1,214,965	282.59	.....	.....24,077	19,969	.....	.....42,637	.....	.....	.....(4,107)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/28/2026	2,660	759,441	285.53	.....	.....12,182	10,121	.....	.....21,762	.....	.....	.....(2,061)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/22/2026	5,655	1,610,743	284.82	.....	.....27,145	22,515	.....	.....48,430	.....	.....	.....(4,631)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/21/2027	7,519	2,124,543	282.56	.....	.....51,655	45,799	.....	.....83,063	.....	.....	.....(5,856)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/29/2024	.05/21/2027	47,599	13,546,242	284.59	.....	.....292,259	259,127	.....	.....471,707	.....	.....	.....(33,132)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/21/2027	30,235	8,669,213	286.73	164,175		145,563		265,825			(18,612)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/24/2027	8,280	2,340,880	282.73	56,467		50,083		90,734			(6,384)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/24/2027	9,768	2,782,941	284.91	58,997		52,328		95,213			(6,670)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/24/2027	7,624	2,230,085	292.52	29,199		25,898		47,254			(3,301)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/25/2027	4,966	1,440,639	290.09	22,149		19,647		35,856			(2,502)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/26/2027	3,771	1,095,122	290.41	16,517		14,653		26,710			(1,864)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/26/2027	4,979	1,458,393	292.9	18,672		16,565		30,149			(2,107)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/27/2027	5,503	1,585,634	288.12	27,682		24,561		44,736			(3,121)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/21/2027	10,263	3,933,347	383.27	124,485		110,679		102,200			(13,806)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/24/2027	5,213	1,979,539	379.74	70,478		62,683		59,866			(7,795)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/22/2025	3,604	1,374,824	381.44	24,473		16,154		19,136			(8,320)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/24/2027	6,037	2,314,090	383.29	73,295		65,188		60,176			(8,106)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/24/2027	3,300	1,295,575	392.57	29,768		26,476		22,045			(3,292)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/23/2025	6,913	2,626,478	379.92	51,365		33,953		41,677			(17,412)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/28/2025	8,502	3,245,235	381.72	57,301		38,147		44,710			(19,153)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/25/2027	2,350	897,018	381.77	29,911		26,606		24,914			(3,305)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/29/2025	4,880	1,851,508	379.44	37,573		25,049		30,917			(12,524)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/25/2027	2,561	1,012,157	395.17	21,182		18,842		15,188			(2,341)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/22/2026	2,841	1,082,361	380.94	28,612		23,830		25,027			(4,782)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/27/2027	2,482	958,003	385.96	27,775		24,712		22,179			(3,063)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/27/2027	2,904	1,141,523	393.02	25,850		22,999		19,046			(2,851)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/27/2026	2,557	979,718	383.09	23,707		19,772		20,249			(3,935)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/28/2027	2,709	1,027,004	379.15	37,326		33,213		31,874			(4,113)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/29/2026	1,920	731,068	380.86	19,483		16,258		17,071			(3,225)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/28/2027	12,040	4,593,153	381.48	154,719		137,670		129,306			(17,049)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/14/2027	1,600	605,106	378.21	22,559		20,041		19,412			(2,518)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/28/2027	6,575	2,543,148	386.78	71,669		63,772		56,785			(7,897)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/30/2024	.05/21/2027	6,726	2,556,866	380.15	89,724		79,773		75,901			(9,951)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/29/2024	.05/21/2025	30,248	3,249,881	107.44	44,677		29,446		19,044			(15,231)				03

STATEMENT AS OF SEPTEMBER 30, 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	05/29/2024	05/22/2025	55,359	5,927,287	107.07		89,460		59,049		40,291			(30,411)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/23/2025	85,383	9,118,057	106.79		147,457		97,471		69,167			(49,985)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/28/2025	33,551	3,600,732	107.32		51,501		34,286		22,691			(17,215)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/21/2026	10,708	1,155,002	107.86		20,442		17,021		12,350			(3,421)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/22/2026	9,286	991,488	106.77		21,293		17,735		13,682			(3,559)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/22/2026	15,170	1,631,043	107.52		30,703		25,572		18,929			(5,131)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/28/2026	10,273	1,099,660	107.04		22,601		18,855		14,351			(3,746)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/28/2026	10,321	1,110,706	107.62		20,610		17,194		12,671			(3,416)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/20/2027	8,756	931,950	106.43		23,923		21,267		17,232			(2,656)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/21/2027	109,336	11,677,035	106.8		284,382		252,842		202,310			(31,540)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/21/2027	139,638	14,995,738	107.39		335,271		298,088		233,568			(37,183)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/21/2027	74,103	8,004,553	108.02		162,951		144,879		110,974			(18,072)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/24/2027	29,945	3,195,401	106.71		78,874		70,151		56,341			(8,723)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/24/2027	53,568	5,754,236	107.42		128,187		114,010		89,289			(14,177)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/28/2027	39,175	4,193,668	107.05		98,681		87,807		69,701			(10,874)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/29/2024	05/28/2027	62,458	6,730,475	107.76		142,779		127,046		98,305			(15,733)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/22/2025	7,668	3,002,533	391.56		53,562		35,454		116,141			(18,108)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/14/2027	1,478	575,786	389.6		18,540		16,486		31,672			(2,054)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/23/2025	10,460	4,074,003	389.5		82,599		54,754		174,685			(27,845)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/21/2027	6,388	2,489,879	389.8		79,813		71,027		136,353			(8,786)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/21/2027	7,850	3,087,095	393.27		87,565		77,925		152,127			(9,639)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/28/2025	4,971	1,939,112	390.07		38,199		25,501		81,124			(12,697)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/24/2027	3,364	1,309,628	389.33		42,703		38,016		72,790			(4,688)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/28/2025	3,620	1,419,003	392.02		24,766		16,534		53,855			(8,232)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/24/2027	8,734	3,432,690	393.04		98,298		87,507		170,526			(10,791)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/29/2025	3,364	1,301,372	386.91		30,776		20,575		63,183			(10,202)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/24/2027	2,270	915,095	403.06		18,052		16,070		32,872			(1,982)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/29/2025	888	344,970	388.55		7,422		4,962		15,528			(2,460)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/30/2024	05/24/2027	2,323	944,162	406.39		16,365		14,569		30,242			(1,797)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/22/2026	2,694	1,049,463	389.57		28,827		24,043		52,478			(4,784)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/25/2027	2,853	1,148,276	402.5		23,205		20,660		42,053			(2,545)				03
Compass Index	Index		Index	International																		
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/22/2026	4,044	1,590,247	393.24		37,281		31,094		69,542			(6,188)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/26/2027	2,130	856,209	401.91		17,669		15,733		31,997			(1,936)				03
Compass Index	Index		Index	International																		
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/29/2026	2,672	1,044,374	390.86		27,302		22,815		49,986			(4,488)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/27/2027	3,438	1,384,737	402.74		27,682		24,651		50,332			(3,030)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/28/2027	5,316	2,054,818	386.56		73,802		65,730		123,926			(8,072)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/28/2027	12,378	4,824,764	389.77		155,288		138,304		264,840			(16,985)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/28/2027	5,432	2,132,708	392.62		62,137		55,340		107,407			(6,796)				03
Compass Index	Index		Index	International																		
MAY 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	05/30/2024	05/28/2027	3,913	1,578,333	403.38		30,837		27,464		56,162			(3,373)				03
Compass Index	Index		Index	International																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/15/2025	2,420	923,751	381.72		16,819		11,050		12,343			(5,769)				03
MOZAIC2 Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/15/2025	2,612	996,808	381.67		18,204		11,959		13,378			(6,244)				03
MOZAIC2 Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/15/2025	5,586	2,132,298	381.73		38,822		25,505		28,466			(13,317)				03
MOZAIC2 Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/16/2025	2,261	861,647	381.14		16,277		10,710		12,144			(5,567)				03
MOZAIC2 Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/16/2025	2,679	1,023,872	382.15		18,165		11,952		13,199			(6,213)				03
MOZAIC2 Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/16/2025	25,014	9,547,953	381.71		174,095		114,549		128,000			(59,545)				03
MOZAIC2 Spread	Index		Index	NA																		
MAR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	03/31/2025	5,483	1,691,516	308.52		30,210		18,287		28,346			(11,922)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/04/2025	5,783	1,782,580	308.23		32,849		20,056		31,069			(12,793)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/07/2025	3,061	943,430	308.23		17,477		10,738		16,546			(6,740)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/24/2025	3,066	935,411	305.05		22,600		14,343		22,978			(8,256)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/11/2025	6,334	1,949,403	307.77		37,687		23,342		36,135			(14,345)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/25/2025	5,851	1,780,479	304.28		45,466		28,907		46,886			(16,559)				03
Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/09/2025	2,363	892,115	377.46		20,822		13,553		16,857			(7,269)				03
MOZAIC2 Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/11/2025	5,698	1,753,952	307.8		33,791		20,929		32,412			(12,862)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/28/2025	8,388	2,560,529	305.25		61,235		39,138		62,090			(22,097)				03
Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/17/2025	4,671	1,420,545	304.15		36,290		22,739		37,507			(13,551)				03
Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/09/2025	3,275	1,237,965	378.03		27,934		18,182		22,343			(9,752)				03
MOZAIC2 Spread	Index		Index	NA																		
APR 25 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	04/17/2025	7,437	2,265,392	304.62		55,925		35,041		57,361			(20,883)				03
Spread	Index		Index	NA																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	06/03/2024	05/09/2025	10,488	3,961,279	377.71		91,137		59,320		73,365			(31,817)				03
MOZAIC2 Spread	Index		Index	NA																		

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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)
APR 25 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/21/2025	5,095	1,549,640	304.13		39,845		25,152		41,175			(14,693)				03
APR 25 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/21/2025	3,390	1,031,267	304.17		26,445		16,694		27,305			(9,752)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025	21,499	8,135,648	378.42		179,517		116,845		142,236			(62,671)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/12/2025	2,102	792,557	377.11		18,957		12,397		15,476			(6,560)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025	2,688	1,014,403	377.33		23,980		15,706		19,499			(8,274)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025	8,951	3,386,739	378.38		75,275		49,303		59,853			(25,972)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025	2,462	933,711	379.3		19,669		12,902		15,328			(6,767)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025	2,316	877,810	379.1		18,732		12,288		14,652			(6,444)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025	2,459	832,647	379.35		19,595		12,854		15,247			(6,741)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025	2,941	1,116,040	379.43		23,354		15,320		18,124			(8,034)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/28/2027	6,360	1,810,679	284.71		44,645		39,872		62,733			(4,773)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/01/2027	3,650	1,050,112	287.69		21,791		19,470		30,489			(2,321)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/01/2027	3,069	894,103	291.29		14,856		13,274		20,646			(1,582)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/02/2027	3,129	888,798	284.04		22,811		20,384		32,059			(2,428)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2027	17,630	4,965,890	281.67		145,625		130,142		204,529			(15,484)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2027	15,498	4,398,846	283.83		114,376		102,215		160,601			(12,161)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2027	5,330	1,548,873	290.58		26,971		24,104		37,492			(2,868)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/04/2027	12,876	3,629,374	281.88		105,194		94,019		147,807			(11,174)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/04/2027	8,298	2,357,261	284.06		60,496		54,069		84,962			(6,426)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/04/2027	8,557	2,486,458	290.56		43,301		38,701		60,293			(4,600)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/29/2025	9,253	2,591,101	280.04		54,683		36,865		95,665			(17,818)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/30/2025	4,451	1,252,821	281.45		23,280		15,716		41,053			(7,564)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/30/2025	10,768	3,048,279	283.08		48,457		32,712		86,119			(15,745)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2025	11,207	3,161,452	282.1		55,474		37,649		98,017			(17,825)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/04/2025	7,016	1,991,853	283.91		29,326		19,929		52,173			(9,397)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/29/2026	4,359	1,222,057	280.33		33,087		27,764		49,800			(5,323)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	05/29/2026	3,635	1,028,748	283.05		23,188		19,457		35,091			(3,731)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2026	9,470	2,667,015	281.62		66,481		55,859		100,229			(10,622)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/01/2026	3,962	1,128,018	284.72		22,701		19,064		34,323			(3,637)				03

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JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/05/2024	06/03/2026	4,536	1,287,651	283.87	27,534		23,135		41,615			(4,399)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/05/2024	06/02/2026	6,802	1,938,596	284.99	38,297		32,170		57,895			(6,128)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/05/2024	06/04/2026	2,646	748,207	282.75	17,280		14,522		26,101			(2,757)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/05/2024	05/28/2027	18,831	5,273,976	280.07	168,348		150,350		236,448			(17,999)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/05/2024	05/28/2027	39,167	11,051,428	282.16	314,513		280,888		442,465			(33,625)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	343	1,804,564	5,261.12	88,353		59,581		247,271			(28,772)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	571	3,013,619	5,282.14	158,813		107,096		401,339			(51,717)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	441	2,337,684	5,304.72	116,939		78,858		301,778			(38,081)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	516	2,724,691	5,275.91	132,426		89,301		365,957			(43,124)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	614	3,253,138	5,298.27	177,673		119,814		423,732			(57,859)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/27/2025	201	1,051,883	5,235.33	54,580		37,009		149,886			(17,571)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/28/2025	349	1,844,405	5,282.71	89,746		60,936		246,980			(28,811)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025	385	2,027,163	5,266.18	65,721		44,683		277,776			(21,038)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/29/2025	513	2,705,997	5,271.56	149,612		101,719		368,128			(47,893)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	401	2,103,289	5,239.36	66,852		45,512		298,956			(21,340)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	456	2,408,132	5,276.94	78,812		53,654		325,605			(25,157)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	401	2,101,601	5,247.18	104,636		71,235		295,660			(33,401)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	307	1,609,105	5,237.12	88,906		60,526		229,386			(28,380)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	832	4,375,734	5,257.4	243,914		166,054		607,322			(77,860)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/30/2025	428	2,258,291	5,277.49	126,910		86,399		305,118			(40,511)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/02/2025	357	1,881,173	5,272.79	100,309		68,559		256,728			(31,751)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/03/2025	380	2,004,961	5,271.08	79,357		54,308		274,549			(25,048)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/04/2025	559	2,942,581	5,265.61	165,671		113,524		406,332			(52,147)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	411	2,197,336	5,349.05	63,644		43,667		270,859			(19,977)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	553	2,943,193	5,326.66	141,412		97,024		374,364			(44,388)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	298	1,596,280	5,353.59	79,871		54,800		195,508			(25,071)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2026	99	536,464	5,440.26	64,127		54,132		83,106			(9,995)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	369	1,946,181	5,275.92	52,927		35,691		261,391			(17,236)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	06/06/2024	05/23/2025	342	1,815,700	5,304.72	59,971		40,441		234,394			(19,529)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/22/2026	10,012	2,475,618	247.27	56,467		47,293		71,084			(9,174)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/29/2026	15,326	3,753,746	244.93	102,683		86,162		128,634			(16,520)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/29/2026	5,864	1,441,750	245.85	37,004		31,051		46,222			(5,953)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/15/2025	4,110	1,011,861	246.22	18,863		12,465		23,027			(6,398)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	06/03/2025	6,965	1,713,292	245.97	33,295		22,596		41,049			(10,699)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	06/03/2026	21,208	5,217,279	246	131,068		110,126		165,904			(20,942)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/07/2026	5,352	1,313,277	245.36	34,149		28,482		43,140			(5,667)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/08/2026	5,292	1,303,109	246.26	31,803		26,532		40,058			(5,270)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/13/2026	11,763	2,897,479	246.32	70,578		58,966		88,938			(11,613)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/15/2026	18,125	4,489,513	247.7	98,961		82,724		124,178			(16,237)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/20/2026	10,612	2,631,327	247.96	57,092		47,791		71,574			(9,302)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	06/04/2024	05/21/2026	5,008	1,239,502	247.49	27,846		23,316		34,975			(4,530)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	6,791	2,596,911	382.42	90,724		81,302		70,443			(9,423)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	6,550	2,552,909	389.76	69,757		62,512		49,937			(7,245)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/30/2025	6,353	2,402,882	378.25	57,745		39,313		44,189			(18,433)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/04/2027	8,944	3,383,169	378.26	135,055		121,041		109,220			(14,014)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/04/2027	10,808	4,146,809	383.67	139,102		124,668		106,645			(14,434)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2025	8,160	3,099,168	379.8	68,462		46,853		50,748			(21,610)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/05/2025	5,326	2,022,750	379.79	44,845		30,768		33,267			(14,076)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/02/2026	5,455	2,074,254	380.23	61,481		51,858		50,232			(9,622)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/05/2026	5,037	1,918,927	380.97	55,255		46,643		44,789			(8,612)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/28/2027	10,336	3,906,424	377.96	156,997		140,601		127,303			(16,396)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/28/2027	7,802	2,974,033	381.21	107,740		96,488		84,688			(11,252)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/01/2027	4,580	1,789,441	390.74	47,216		42,303		33,400			(4,913)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	5,622	2,135,966	379.93	80,844		72,448		64,351			(8,397)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	06/05/2024	05/28/2027	126,981	13,504,474	106.35	374,722		335,588		254,063			(39,135)				03

STATEMENT AS OF SEPTEMBER 30, 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)	
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	05/28/2027	163,276	17,486,815	107.1		436,762		391,148		288,042			(45,614)				03	
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/03/2027	34,735	3,692,027	106.29		103,442		92,699		70,367			(10,744)				03	
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/03/2027	93,992	10,057,108	107		255,093		228,599		169,151			(26,494)				03	
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/04/2027	24,282	2,573,149	105.97		75,322		67,507		51,845			(7,816)				03	
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/04/2027	37,276	3,976,186	106.67		105,676		94,711		70,940			(10,965)				03	
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	05/29/2025	25,831	2,758,449	106.79		49,311		33,526		21,315			(15,785)				03	
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	05/30/2025	66,711	7,102,764	106.47		136,825		93,149		61,844			(43,676)				03	
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/03/2025	33,467	3,564,952	106.52		68,140		46,632		30,829			(21,508)				03	
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/04/2025	36,124	3,833,837	106.13		80,051		54,854		38,108			(25,197)				03	
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	05/29/2026	10,998	1,169,949	106.38		28,946		24,391		17,722			(4,556)				03	
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	05/29/2026	25,563	2,734,681	106.98		61,171		51,544		36,215			(9,627)				03	
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/03/2026	11,214	1,197,500	106.79		27,720		23,388		16,631			(4,332)				03	
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	06/04/2026	12,281	1,310,750	106.73		30,666		25,879		18,464			(4,786)				03	
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/05/2024	04/16/2027	903	95,371	105.57		2,920		2,603		2,021			(317)				03	
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	05/30/2025	2,755	1,069,221	388.13		24,463		16,701		49,107			(7,762)				03	
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	05/28/2027	4,406	1,703,266	386.62		63,959		57,333		102,546			(6,627)				03	
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	05/28/2027	7,869	3,065,614	389.6		104,181		93,387		169,131			(10,794)				03	
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	05/30/2025	5,559	2,166,651	389.78		45,053		30,758		92,017			(14,294)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/01/2027	4,358	1,732,407	397.56		44,600		39,996		74,828			(4,604)				03	
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2025	3,773	1,472,506	390.29		29,843		20,481		61,160			(9,363)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/02/2027	2,288	920,179	402.22		19,956		17,898		34,126			(2,058)				03	
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2025	3,563	1,394,479	391.37		26,502		18,188		54,915			(8,314)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2027	4,388	1,709,462	389.62		58,178		52,184		94,386			(5,994)				03	
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/05/2025	4,663	1,818,574	390		37,575		25,852		76,677			(11,722)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2027	9,501	3,737,334	393.37		111,806		100,286		184,232			(11,520)				03	
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	05/29/2026	2,555	993,680	388.96		29,315		24,736		50,892			(4,579)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2027	2,614	1,053,084	402.88		22,291		19,994		38,207			(2,297)				03	
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/02/2026	3,892	1,529,319	392.93		38,290		32,342		67,975			(5,948)				03	
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2027	3,854	1,564,801	405.98		29,401		26,372		51,068			(3,029)				03	

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/03/2026	2,751	1,079,001	392.29	27,789		23,478		49,123			(4,311)				03
Compass Index	Index		Index	International																		
JUN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/04/2027	6,290	2,448,985	389.36	84,157		75,494		136,293			(8,663)				03
Compass Index	Index		Index	International																		
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/05/2026	2,168	848,796	391.43	22,682		19,173		39,897			(3,509)				03
Compass Index	Index		Index	International																		
JUN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/04/2027	6,725	2,642,485	392.92	80,333		72,064		132,109			(8,270)				03
Compass Index	Index		Index	International																		
JUN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/04/2027	4,122	1,658,337	402.3	35,883		32,189		61,374			(3,694)				03
Compass Index	Index		Index	International																		
JUN 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB6K528	06/06/2024	06/04/2027	2,288	928,681	405.91	17,521		15,717		30,395			(1,804)				03
Compass Index	Index		Index	International																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/22/2025	7,702	2,933,853	380.91	50,064		34,009		42,741			(16,056)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/23/2025	2,311	875,589	378.91	16,984		11,553		15,092			(5,431)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/23/2025	2,953	1,121,357	379.69	20,703		14,083		18,136			(6,620)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/23/2025	2,466	936,308	379.65	17,338		11,794		15,193			(5,544)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/23/2025	36,175	13,735,119	379.69	253,584		172,496		222,136			(81,088)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/27/2025	3,372	1,280,632	379.81	23,636		16,165		20,674			(7,471)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/28/2025	2,973	1,131,532	380.64	19,858		13,599		17,087			(6,259)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/28/2025	2,363	898,411	380.14	16,260		11,135		14,143			(5,125)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/28/2025	8,782	3,343,708	380.73	58,315		39,935		50,112			(18,380)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/29/2025	2,177	822,489	377.89	17,108		11,731		15,531			(5,377)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/29/2025	4,945	1,871,622	378.51	37,530		25,735		33,666			(11,795)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/29/2025	14,287	5,408,194	378.53	108,298		74,262		97,126			(34,037)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/30/2025	2,506	946,577	377.75	19,896		13,661		18,098			(6,235)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/30/2025	6,631	2,505,203	377.8	52,451		36,014		47,712			(16,438)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/19/2025	2,196	836,672	381	14,142		9,567		12,019			(4,575)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/20/2025	2,533	970,627	383.25	14,183		9,608		11,449			(4,575)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/20/2025	2,569	984,320	383.22	14,410		9,761		11,642			(4,648)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/20/2025	5,503	2,109,163	383.28	30,761		20,838		24,810			(9,923)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/21/2025	4,676	1,791,897	383.2	26,327		17,859		21,289			(8,468)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/21/2025	3,268	1,252,540	383.32	18,266		12,391		14,719			(5,875)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/21/2025	4,662	1,787,390	383.37	25,969		17,616		20,909			(8,353)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/22/2025	2,437	927,846	380.8	15,960		10,841		13,645			(5,118)				03
MOZAIC2 Spread	Index		Index	JPMorgan Chase Bank																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/11/2024	05/22/2025	2,780	1,058,776	380.86	18,125		12,313		15,491			(5,813)				03

STATEMENT AS OF SEPTEMBER 30, 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 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/11/2024	05/08/2025	1,369	972,108	709.92		47,036		31,310		50,830			(15,726)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/11/2024	05/13/2025	1,402	1,000,738	713.62		46,880		31,441		52,063			(15,440)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/11/2024	05/20/2025	1,266	914,975	722.9		39,730		26,914		42,670			(12,816)				03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/11/2024	05/30/2025	1,721	1,233,230	716.59		58,427		40,117		64,078			(18,310)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/11/2024	06/10/2025	2,077	1,503,365	723.76		65,617		45,678		69,094			(19,939)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/11/2026	1,600	449,116	280.78		10,909		9,273		17,853			(1,636)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/05/2026	6,402	1,813,746	283.3		36,813		31,247		60,990			(5,565)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	05/28/2027	705	199,666	283.03		5,037		4,528		7,615			(509)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2026	14,166	4,004,496	282.69		85,277		72,474		140,584			(12,803)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/04/2027	12,309	3,465,002	281.51		95,638		86,030		143,993			(9,608)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/04/2027	33,662	9,548,252	283.65		233,278		209,843		352,284			(23,435)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/07/2027	8,223	2,311,734	281.12		65,293		58,752		98,195			(6,541)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/07/2027	15,470	4,382,530	283.29		109,374		98,416		165,172			(10,957)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/07/2027	6,791	1,971,557	290.32		32,121		28,903		48,627			(3,218)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/08/2027	4,136	1,162,126	281		33,044		29,737		49,693			(3,307)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/08/2027	5,810	1,686,059	290.22		27,712		24,938		41,873			(2,774)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/09/2027	3,905	1,109,727	284.2		26,318		23,686		39,738			(2,632)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2027	20,178	5,672,224	281.11		160,415		144,388		241,172			(16,027)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2027	15,986	4,528,571	283.28		113,342		102,018		170,871			(11,324)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2027	4,398	1,272,131	289.27		22,209		19,990		33,585			(2,219)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2027	4,707	1,370,775	291.22		21,134		19,023		31,930			(2,112)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/11/2027	11,280	3,163,755	280.48		92,720		83,465		139,155			(9,255)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/11/2027	14,149	4,020,116	284.13		95,788		86,227		144,587			(9,561)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/05/2025	6,536	1,848,716	282.85		26,406		18,321		53,581			(8,085)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/06/2025	21,087	5,938,034	281.6		96,367		66,944		192,725			(29,423)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/10/2025	14,095	3,973,166	281.89		63,003		43,980		125,998			(19,023)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/11/2025	12,467	3,501,715	280.89		61,211		42,780		121,111			(18,431)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/11/2025	1,549	442,535	285.77		4,692		3,279		9,671			(1,413)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	05/29/2026	4,165	1,176,461	282.48		25,197		21,350		41,699			(3,847)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/12/2024	06/05/2026	6,851	1,926,676	281.23		45,216		38,380		74,291			(6,836)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/12/2026	1,766	672,126	380.56		18,368		15,682		16,115			(2,686)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/04/2027	6,887	2,616,793	379.98		93,590		84,421		78,707			(9,169)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/06/2025	2,873	1,087,063	378.38		23,558		16,504		20,021			(7,054)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/04/2027	5,517	2,113,281	383.04		68,357		61,661		55,847			(6,697)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/07/2027	6,460	2,439,767	377.67		94,188		84,986		80,778			(9,202)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/06/2025	5,604	2,134,191	380.82		39,958		27,993		32,333			(11,965)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/07/2027	8,992	3,426,133	381.04		118,598		107,012		98,732			(11,587)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/10/2025	3,970	1,502,447	378.45		32,594		22,943		27,708			(9,651)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/07/2027	2,498	978,064	391.52		23,682		21,369		17,672			(2,314)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/11/2025	5,712	2,158,699	377.95		48,263		34,013		41,428			(14,250)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/08/2027	2,520	966,736	383.61		30,745		27,744		24,981			(3,001)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/12/2025	2,160	821,059	380.09		16,201		11,431		13,355			(4,770)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/10/2027	4,422	1,670,343	377.75		64,337		58,069		55,178			(6,268)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/05/2026	2,876	1,094,230	380.5		29,850		25,444		26,180			(4,407)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/10/2027	7,303	2,783,756	381.16		96,039		86,683		79,911			(9,357)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/05/2026	3,232	1,237,776	382.98		30,316		25,840		25,935			(4,476)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/10/2027	4,217	1,642,626	389.57		42,629		38,476		32,562			(4,153)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/10/2026	3,059	1,160,600	379.43		33,219		28,348		29,467			(4,870)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/11/2027	5,831	2,199,677	377.21		86,247		77,852		74,288			(8,395)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/11/2027	11,678	4,439,295	380.13		158,475		143,050		133,092			(15,426)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/11/2026	4,068	1,545,931	380.04		43,159		36,841		38,054			(6,319)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/13/2024	06/11/2027	7,212	2,774,934	384.77		84,957		76,687		68,274			(8,269)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/03/2025	270	1,464,857	5,426.4		117,450		81,981		160,902			(35,469)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/04/2025	287	1,560,752	5,433.05		124,060		86,701		169,959			(37,359)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/06/2025	260	1,415,526	5,449.78		110,005		77,066		150,634			(32,939)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/10/2025	370	2,021,023	5,466.36		153,430		108,001		210,971			(45,429)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/12/2025	245	1,355,039	5,527.16		92,786		65,465		128,797			(27,320)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	05/29/2026	292	1,586,486	5,425.74		206,016		175,302		248,264			(30,714)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/05/2026	 300	 1,647,191	 5,496.5	 199,188	.....	..... 169,782	.....	..... 240,404	.....	.....	..... (29,407)	.....	.....	.....	03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/12/2026	 278	 1,518,143	 5,459.18	 192,455	.....	..... 164,317	.....	..... 231,748	.....	.....	..... (28,138)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/03/2027	 52	 274,485	 5,256.31	 52,701	.....	..... 47,381	.....	..... 60,616	.....	.....	..... (5,320)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/28/2027	 440	 2,279,647	 5,184.55	 469,551	.....	..... 423,251	.....	..... 537,904	.....	.....	..... (46,300)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/28/2027	 498	 2,808,010	 5,641.52	 394,404	.....	..... 355,514	.....	..... 455,549	.....	.....	..... (38,890)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/28/2027	 396	 2,250,752	 5,688.89	 302,965	.....	..... 273,092	.....	..... 350,133	.....	.....	..... (29,874)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/03/2027	 502	 2,855,823	 5,693.2	 384,020	.....	..... 346,364	.....	..... 444,359	.....	.....	..... (37,656)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/04/2027	 219	 1,153,605	 5,267.36	 223,101	.....	..... 201,245	.....	..... 256,061	.....	.....	..... (21,856)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/04/2027	 371	 2,092,574	 5,647.21	 293,590	.....	..... 264,828	.....	..... 339,321	.....	.....	..... (28,762)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/07/2027	 810	 4,600,475	 5,680.02	 627,339	.....	..... 566,051	.....	..... 726,303	.....	.....	..... (61,288)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/10/2027	 377	 2,115,499	 5,614.68	 306,590	.....	..... 276,720	.....	..... 354,196	.....	.....	..... (29,870)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/11/2027	 360	 1,955,458	 5,430.62	 332,019	.....	..... 299,701	.....	..... 382,262	.....	.....	..... (32,318)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.06/11/2027	 319	 1,924,570	 6,036.92	 187,301	.....	..... 169,070	.....	..... 218,439	.....	.....	..... (18,231)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/30/2025	 423	 2,245,466	 5,303.79	 219,081	.....	..... 152,157	.....	..... 292,707	.....	.....	..... (66,924)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.06/13/2024	.05/30/2025	 266	 1,445,514	 5,437.74	 113,084	.....	..... 78,540	.....	..... 155,098	.....	.....	..... (34,544)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/11/2027	 43,749	 4,655,753	 106.42	 123,372	.....	..... 111,363	.....	..... 87,037	.....	.....	..... (12,009)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/11/2027	 53,552	 5,735,950	 107.11	 137,789	.....	..... 124,377	.....	..... 94,954	.....	.....	..... (13,412)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/05/2025	 19,389	 2,067,795	 106.65	 35,694	.....	..... 24,976	.....	..... 17,159	.....	.....	..... (10,718)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/06/2025	 33,582	 3,582,489	 106.68	 61,454	.....	..... 43,053	.....	..... 29,492	.....	.....	..... (18,402)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/10/2025	 25,811	 2,751,672	 106.61	 48,214	.....	..... 33,939	.....	..... 23,486	.....	.....	..... (14,276)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/11/2025	 53,801	 5,732,494	 106.55	 101,953	.....	..... 71,850	.....	..... 50,108	.....	.....	..... (30,103)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/05/2026	 12,873	 1,371,455	 106.54	 31,512	.....	..... 26,860	.....	..... 20,169	.....	.....	..... (4,652)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/05/2026	 13,312	 1,426,417	 107.15	 29,513	.....	..... 25,156	.....	..... 18,292	.....	.....	..... (4,357)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/10/2026	 9,301	 990,312	 106.47	 23,077	.....	..... 19,693	.....	..... 14,853	.....	.....	..... (3,383)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/10/2026	 11,128	 1,194,945	 107.38	 23,814	.....	..... 20,323	.....	..... 14,609	.....	.....	..... (3,491)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/11/2026	 6,018	 640,431	 106.42	 15,057	.....	..... 12,852	.....	..... 9,717	.....	.....	..... (2,204)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/04/2027	 77,142	 8,225,678	 106.63	 211,215	.....	..... 190,523	.....	..... 147,792	.....	.....	..... (20,692)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/04/2027	 95,509	 10,250,059	 107.32	 238,391	.....	..... 215,037	.....	..... 162,844	.....	.....	..... (23,354)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/12/2024	.06/07/2027	 37,997	 4,045,585	 106.47	 106,355	.....	..... 95,964	.....	..... 74,862	.....	.....	..... (10,390)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/12/2024	06/07/2027	110,217	11,813,061	107.18		280,613		253,198		192,782			(27,415)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/12/2024	06/10/2027	23,044	2,453,494	106.47		64,546		58,258		45,451			(6,289)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/12/2024	06/10/2027	50,920	5,457,597	107.18		129,744		117,103		89,179			(12,641)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/04/2027	7,544	2,967,754	393.39		89,042		80,394		146,244			(8,649)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/07/2027	3,234	1,258,633	389.13		43,814		39,570		70,580			(4,244)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/07/2027	11,626	4,567,331	392.86		139,836		126,291		228,973			(13,545)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/07/2027	2,382	959,128	402.67		20,558		18,567		35,107			(1,991)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/08/2027	3,049	1,226,273	402.19		26,788		24,196		45,630			(2,592)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/08/2027	2,761	1,119,678	405.56		21,512		19,430		37,164			(2,082)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/10/2027	3,643	1,417,160	389.04		49,526		44,742		79,718			(4,784)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/10/2027	6,765	2,657,182	392.8		81,637		73,751		133,536			(7,886)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/06/2025	4,487	1,748,761	389.75		36,770		25,833		74,667			(10,937)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/10/2027	4,607	1,854,261	402.52		40,059		36,190		68,282			(3,870)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/11/2027	6,919	2,696,112	389.66		92,315		83,406		148,942			(8,909)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/10/2025	4,078	1,587,903	389.4		34,172		24,122		69,101			(10,051)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/11/2027	14,130	5,558,628	393.4		167,338		151,189		274,333			(16,149)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/11/2025	6,653	2,594,439	389.97		54,088		38,224		109,941			(15,864)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/11/2027	3,104	1,255,286	404.43		25,225		22,791		43,358			(2,434)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/12/2025	3,682	1,440,073	391.12		28,097		19,879		57,738			(8,218)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/05/2026	2,447	957,593	391.38		25,720		21,953		45,092			(3,767)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/10/2026	2,500	977,742	391.15		26,601		22,733		46,516			(3,869)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/11/2026	2,490	975,064	391.57		26,089		22,300		45,701			(3,789)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/12/2026	1,388	543,006	391.22		14,743		12,605		25,783			(2,138)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/13/2024	06/04/2027	2,512	979,251	389.84		33,238		30,009		53,727			(3,228)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/17/2024	06/03/2026	10,855	3,798,427	349.94		144,365		123,510		147,808			(20,855)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/17/2024	06/05/2026	3,132	1,098,693	350.76		40,438		34,613		41,130			(5,825)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/17/2024	06/11/2026	4,570	1,610,960	352.52		55,386		47,474		55,466			(7,912)				03
JUN 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/17/2024	06/16/2026	7,304	2,605,335	356.71		75,375		64,681		72,598			(10,694)				03
MAY 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/17/2024	05/20/2026	4,355	1,531,862	351.76		53,739		45,820		54,346			(7,919)				03

STATEMENT AS OF SEPTEMBER 30, 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 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.05/22/2026	5,241	1,837,589	350.63	67,554	57,628	68,920					(9,926)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.05/28/2026	2,606	913,073	350.43	33,925	28,982	34,643					(4,942)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.05/29/2026	7,200	2,507,458	348.26	101,663	86,873	105,393					(14,790)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/30/2027	291	1,566,933	5,393.36	281,399	253,636	309,189					(27,763)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/07/2027	448	2,501,836	5,584.58	383,193	345,639	421,210					(37,554)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/14/2027	371	2,016,910	5,429.39	354,217	319,733	389,058					(34,484)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/16/2025	284	1,483,811	5,216.97	165,811	108,883	207,242					(56,929)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/24/2025	289	1,478,879	5,119.53	192,434	128,081	236,676					(64,353)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/02/2025	337	1,755,506	5,204.12	205,326	138,400	253,778					(66,926)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/09/2025	348	1,857,112	5,330.25	181,351	123,521	227,277					(57,830)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/14/2025	54	287,220	5,336.68	28,007	19,212	35,064					(8,795)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/15/2026	265	1,463,532	5,529.23	171,577	144,962	197,702					(26,615)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/22/2026	428	2,266,969	5,296.41	345,464	292,434	394,981					(53,029)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/29/2026	278	1,508,333	5,418.64	203,381	172,484	232,709					(30,897)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/01/2026	502	2,716,711	5,411.56	369,868	313,844	422,804					(56,024)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/08/2026	267	1,502,943	5,636.6	159,637	135,703	182,856					(23,934)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.05/14/2026	239	1,355,830	5,683.63	137,145	116,761	156,802					(20,384)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/13/2027	303	1,647,460	5,434.47	282,615	254,271	311,400					(28,344)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/16/2027	263	1,397,628	5,311.55	265,988	239,389	292,908					(26,599)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/22/2027	294	1,622,313	5,509.45	262,435	236,343	288,993					(26,091)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/26/2027	322	1,752,405	5,440.73	301,612	271,740	331,778					(29,871)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.05/29/2025	2,726	949,553	348.36	31,510	22,048	35,356					(9,462)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/03/2025	3,874	1,349,655	348.38	44,939	31,638	50,302					(13,301)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/11/2025	2,792	980,199	351.03	28,426	20,202	30,986					(8,224)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/16/2025	6,026	2,139,985	355.14	49,291	35,227	50,993					(14,064)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/18/2024	.06/13/2025	156,602	50,796,962	324.37	1,301,362	929,544	1,993,013					(371,818)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/18/2024	.06/15/2026	15,379	4,988,571	324.37	173,632	149,170	242,531					(24,462)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPFGNF3BB653	.06/18/2024	.06/13/2025	113,958,388	113,958,388	5,431.6	4,486,542	3,204,673	5,394,454					(1,281,869)				03
JUN 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4POUHN3JPFGNF3BB653	.06/18/2024	.06/13/2025	101,792,465	101,792,465	5,431.6	4,660,059	3,328,614	5,649,512					(1,331,445)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JUN 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	06/18/2024	06/13/2025	6,271,071	6,271,071	5,431.6		291,605		208,289		353,433			(83,316)				03
JUN 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	06/18/2024	06/13/2025	24,176,570	24,176,570	5,431.6		1,182,234		844,453		1,437,557			(337,781)				03
JUN 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	06/18/2024	06/13/2025	25,212,144	25,212,144	5,431.6		1,326,411		947,436		1,619,062			(378,975)				03
JUN 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	06/18/2024	06/13/2025	15,052,904	15,052,904	5,431.6		875,025		625,018		1,070,831			(250,007)				03
JUN 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	06/18/2024	06/13/2025	11,339,995	11,339,995	5,431.6		486,032		347,166		586,416			(138,866)				03
JUN 25 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/18/2024	06/13/2025	153,846	58,156,831	378.02		1,349,229		963,735		1,113,435			(385,494)				03
JUN 26 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/18/2024	06/15/2026	20,732	7,837,273	378.02		245,679		211,067		214,473			(34,612)				03
JUN 25	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	06/18/2024	06/13/2025	80,576	23,216,320	288.13		578,535		413,239		478,169			(165,296)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	10,115	54,938,842	5,431.6		1,996,130		1,437,890		6,070,043			(558,240)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	773	4,239,409	5,485.92		162,137		116,794		431,058			(45,343)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	13,765	74,765,214	5,431.6		3,434,195		2,473,784		8,260,604			(960,410)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	545	2,960,222	5,431.6		148,840		107,215		327,067			(41,625)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	1,496	8,123,773	5,431.6		417,900		301,029		897,573			(116,870)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	67	363,990	5,458.76		17,966		12,941		38,599			(5,024)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	4,809	26,119,098	5,431.6		1,459,401		1,051,264		2,885,828			(408,138)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	2,885	15,671,687	5,431.6		892,215		642,697		1,731,522			(249,518)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	251	1,367,965	5,458.76		84,557		60,910		145,063			(23,647)				03
JUN 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	661	3,905,084	5,906.86		144,208		103,879		177,926			(40,329)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	1,367	7,427,441	5,431.6		499,242		359,624		820,638			(139,619)				03
JUN 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/15/2026	273	1,619,063	5,920.44		129,898		112,062		143,729			(17,836)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	909	4,934,880	5,431.6		155,326		111,887		545,241			(43,439)				03
JUN 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	953	5,695,500	5,974.76		179,508		129,307		220,766			(50,202)				03
JUN 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	2,107	12,701,342	6,029.08		350,762		252,668		428,585			(98,095)				03
JUN 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	153	937,114	6,124.13		20,316		14,635		24,249			(5,682)				03
JUN 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025	143	876,989	6,151.29		17,700		12,750		20,910			(4,950)				03
JUN 25 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	International	06/18/2024	06/13/2025	28,570	3,032,441	106.14		62,769		45,215		30,676			(17,554)				03
JUN 26 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	International	06/18/2024	06/15/2026	5,823	618,061	106.14		15,914		13,729		9,996			(2,185)				03
JUN 25 Global H-Factor Index	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	06/18/2024	06/13/2025	173,499	42,852,461	246.99		886,579		638,637		930,066			(247,942)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/18/2025	12,548	3,526,786	281.06	64,623		46,802		120,586			(17,821)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/18/2025	478	136,524	285.37	1,627		1,178		3,130			(449)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/12/2026	5,553	1,554,672	279.99	41,478		35,759		64,955			(5,719)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/18/2026	4,654	1,308,744	281.22	32,297		27,881		50,689			(4,416)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/12/2026	7,217	2,035,682	282.07	47,199		40,691		74,494			(6,508)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	05/21/2027	5,605	1,596,564	284.85	37,441		33,947		54,758			(3,494)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2026	7,398	2,073,063	280.23	54,595		47,119		85,436			(7,476)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/11/2027	40,157	11,254,106	280.25	345,755		314,119		501,077			(31,636)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/11/2027	32,139	9,075,047	282.37	247,791		225,118		360,311			(22,672)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/14/2027	10,114	2,826,481	279.47	90,619		82,350		131,193			(8,268)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/14/2027	5,163	1,454,202	281.66	41,355		37,582		60,076			(3,773)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/14/2027	5,240	1,508,359	287.83	29,975		27,240		43,626			(2,735)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/15/2027	4,941	1,380,020	279.28	44,719		40,643		64,700			(4,077)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/15/2027	3,788	1,088,433	287.36	22,272		20,241		32,408			(2,030)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/15/2027	4,408	1,276,286	289.57	22,787		20,710		33,136			(2,077)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/16/2027	3,296	940,352	285.3	21,754		19,772		31,653			(1,981)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/16/2027	4,491	1,299,678	289.42	23,441		21,306		34,071			(2,135)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2027	27,028	7,573,594	280.21	233,524		212,275		338,258			(21,249)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2027	25,417	7,178,433	282.43	195,963		178,131		284,429			(17,831)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2027	3,737	1,078,458	288.6	20,478		18,615		29,771			(1,863)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2027	5,782	1,678,509	290.29	28,680		26,070		41,652			(2,610)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/12/2025	4,940	1,387,440	280.88	25,686		18,482		48,039			(7,204)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/13/2025	14,743	4,128,786	280.05	82,561		59,472		153,162			(23,089)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/13/2025	5,295	1,488,886	281.21	26,738		19,260		50,152			(7,477)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/20/2024	06/17/2025	10,395	2,924,018	281.28	52,393		37,904		98,103			(14,489)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/21/2024	06/11/2027	7,285	2,782,496	381.4	97,249		88,432		79,109			(8,816)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/21/2024	06/14/2027	4,340	1,639,929	377.85	64,365		58,546		54,046			(5,819)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/21/2024	06/13/2025	9,507	3,600,449	378.7	79,672		57,553		65,439			(22,119)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	06/21/2024	06/14/2027	2,486	957,381	385.05	29,687		27,003		23,309			(2,684)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2025	7,700	2,914,193	378.47		65,757		47,706		54,263			(18,051)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/15/2027	2,756	1,057,204	383.58		34,452		31,340		27,450			(3,112)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/18/2025	2,695	1,025,670	380.56		20,483		14,876		16,246			(5,607)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/16/2027	2,504	953,565	380.87		33,975		30,909		27,779			(3,066)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/16/2027	2,366	930,832	393.44		21,600		19,651		15,450			(1,949)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/20/2025	8,444	3,209,132	380.06		66,199		48,178		53,092			(18,021)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2027	19,949	7,543,323	378.13		293,650		267,175		246,028			(26,474)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/12/2026	2,608	989,541	379.45		29,051		25,080		25,129			(3,971)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2027	21,397	8,172,691	381.95		281,160		255,812		227,635			(25,348)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2026	2,518	953,748	378.76		28,908		24,984		25,171			(3,924)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2027	3,412	1,333,441	390.76		34,056		30,986		25,130			(3,070)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/18/2026	2,125	808,831	380.68		22,628		19,561		19,356			(3,067)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/17/2027	2,778	1,090,734	392.63		26,086		23,734		18,829			(2,352)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	05/07/2027	1,124	427,744	380.44		15,212		13,787		12,466			(1,425)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/21/2024	06/11/2027	3,247	1,227,473	378.04		47,827		43,492		40,091			(4,336)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/04/2027	6,554	700,848	106.93		17,310		15,730		11,941			(1,579)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/11/2027	89,053	9,469,008	106.33		255,315		232,169		179,805			(23,146)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/11/2027	134,462	14,380,668	106.95		355,113		322,920		244,939			(32,193)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/11/2027	53,464	5,749,553	107.54		130,346		118,529		88,086			(11,817)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/17/2027	96,758	10,295,092	106.4		275,181		250,372		193,590			(24,809)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/17/2027	133,251	14,277,868	107.15		343,122		312,187		235,323			(30,935)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/12/2025	15,286	1,633,499	106.86		27,103		19,557		12,819			(7,546)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/13/2025	60,857	6,470,363	106.32		122,019		88,144		61,562			(33,875)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/13/2025	9,959	1,064,057	106.84		17,767		12,835		8,434			(4,933)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/17/2025	46,615	4,964,007	106.49		90,386		65,574		44,990			(24,812)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/18/2025	26,582	2,835,717	106.68		49,442		35,907		24,114			(13,534)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/12/2026	9,213	980,238	106.4		23,244		20,067		14,950			(3,177)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/12/2026	43,813	4,687,525	106.99		100,506		86,769		62,732			(13,737)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/17/2026	12,549	1,341,287	106.88		29,378		25,391		18,478			(3,988)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/20/2024	06/18/2026	13,906	1,486,398	106.89		32,512		28,105		20,449			(4,407)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/02/2027	20,027	7,517,842	375.39		316,222		285,853		266,314			(30,370)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/02/2027	41,502	15,885,275	382.76		524,169		473,828		411,549			(50,341)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/05/2027	10,077	3,781,771	375.29		159,820		144,517		134,679			(15,304)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/04/2025	4,466	1,689,688	378.36		35,682		23,408		27,678			(12,274)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/05/2027	8,944	3,422,959	382.69		113,416		102,556		89,111			(10,860)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2025	4,432	1,690,910	381.53		29,251		19,365		20,922			(9,886)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/05/2027	15,410	5,983,254	388.26		163,351		147,709		120,753			(15,642)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/02/2026	6,401	2,402,540	375.34		82,060		69,720		71,846			(12,341)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/05/2027	3,651	1,427,371	390.93		35,417		32,025		25,350			(3,391)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/02/2026	6,804	2,593,789	381.24		68,716		58,382		56,590			(10,334)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/06/2027	4,773	1,790,816	375.19		75,940		68,675		64,057			(7,264)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/02/2026	3,658	1,405,211	384.16		32,628		27,721		25,925			(4,907)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/06/2027	11,141	4,263,204	382.66		141,379		127,855		111,190			(13,524)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/06/2026	5,873	2,236,443	380.83		60,546		51,497		50,105			(9,049)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/06/2027	3,238	1,255,258	387.71		34,966		31,621		26,014			(3,345)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/07/2027	5,219	2,032,181	389.4		53,336		48,239		38,907			(5,097)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/08/2026	4,800	1,823,700	379.92		51,458		43,791		43,029			(7,667)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	10,745	4,035,072	375.54		169,337		153,186		142,435			(16,151)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2026	3,660	1,406,118	384.2		32,792		27,914		26,069			(4,879)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	20,103	7,691,643	382.61		255,912		231,504		201,334			(24,409)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/10/2026	3,959	1,498,691	378.53		44,977		38,296		38,167			(6,681)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	11,680	4,489,285	384.35		140,746		127,322		108,743			(13,424)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	3,153	1,228,093	389.49		32,161		29,094		23,440			(3,068)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	3,349	1,311,383	391.55		31,884		28,843		22,661			(3,041)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/13/2025	4,189	1,632,170	389.65		36,547		26,476		70,291			(10,071)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2025	4,390	1,709,089	389.3		39,147		28,481		74,993			(10,666)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	05/07/2027	1,002	394,166	393.21		12,166		11,037		19,388			(1,129)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2025	2,908	1,137,718	391.24		23,305		16,955		45,495			(6,350)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/11/2027	4,159	1,619,611	389.38		57,783		52,593		90,216			(5,190)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/20/2025	5,525	2,159,649	390.91		45,280		33,046		87,912			(12,234)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/11/2027	7,109	2,794,745	393.11		87,850		79,960		139,160			(7,890)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/14/2027	3,071	1,195,435	389.3		42,812		38,978		66,799			(3,835)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/20/2025	4,355	1,704,460	391.39		34,756		25,365		67,782			(9,391)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/14/2027	2,345	930,408	396.81		25,705		23,403		41,328			(2,302)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/15/2026	2,571	1,007,708	391.88		27,720		23,981		46,780			(3,740)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/14/2027	2,378	957,621	402.69		21,334		19,423		35,125			(1,911)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/17/2026	3,271	1,279,074	391.05		36,454		31,550		61,207			(4,904)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/15/2027	2,720	1,074,902	395.17		31,499		28,680		50,286			(2,819)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/18/2026	2,823	1,100,650	389.87		32,949		28,522		54,940			(4,427)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/15/2027	2,354	951,742	404.36		19,926		18,143		33,013			(1,783)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/16/2027	2,280	905,652	397.27		24,646		22,442		39,660			(2,203)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/18/2026	2,266	890,271	392.96		23,439		20,290		39,769			(3,149)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/17/2027	12,625	4,913,931	389.23		176,646		160,868		275,254			(15,778)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/17/2027	23,032	9,056,881	393.23		284,146		258,767		449,975			(25,380)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/17/2027	2,348	946,039	402.88		20,969		19,096		34,512			(1,873)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 06/21/2024	06/17/2027	6,158	2,496,122	405.36		50,383		45,883		83,731			(4,500)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/24/2026	301	1,634,680	5,434.26		223,773		194,224		258,377			(29,549)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/06/2025	770	4,116,742	5,344.96		139,146		100,315		511,026			(38,831)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/06/2025	970	5,186,278	5,344.75		277,840		200,303		643,982			(77,537)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/06/2025	790	4,225,189	5,349.56		249,157		179,625		521,098			(69,532)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/09/2025	481	2,566,106	5,330.95		150,959		109,195		326,140			(41,764)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/10/2025	424	2,260,653	5,328.21		116,541		84,392		288,753			(32,149)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/11/2025	465	2,490,117	5,354.17		115,070		83,418		307,127			(31,653)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/12/2025	528	2,860,910	5,418.8		93,581		67,913		321,725			(25,668)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/12/2025	802	4,330,428	5,402.77		230,052		166,952		498,601			(63,100)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11 06/25/2024	06/13/2025	465	2,522,916	5,431.35		72,292		52,520		278,854			(19,772)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025	520	2,825,113	5,428.42		110,045		79,947		313,624			(30,098)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025	823	4,463,058	5,425.88		237,898		172,832		497,334			(65,066)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025	946	5,138,176	5,432.28		282,330		205,111		567,126			(77,218)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/17/2025	575	3,118,049	5,422.6		147,329		107,488		351,134			(39,841)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025	422	2,312,230	5,477.66		63,310		46,237		239,898			(17,072)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025	457	2,506,201	5,485.71		79,005		57,700		256,805			(21,305)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025	641	3,503,741	5,469.81		181,080		132,249		367,930			(48,831)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	437	2,387,230	5,462.27		65,005		47,574		254,370			(17,432)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	553	3,024,031	5,465.84		96,477		70,606		320,481			(25,871)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	412	2,251,582	5,462.75		90,249		66,048		239,741			(24,201)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	976	5,335,925	5,466.8		260,003		190,281		564,667			(69,721)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	714	3,907,230	5,469.63		204,168		149,419		411,697			(54,749)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	626	3,427,402	5,473.16		186,513		136,499		359,196			(50,015)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/23/2025	513	2,789,285	5,439.43		140,961		103,475		308,980			(37,485)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/24/2025	492	2,668,540	5,423.09		132,987		97,720		303,199			(35,267)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.05/26/2026	6,480	1,221,331	188.47		38,687		38,687		62,024							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.05/29/2026	9,240	1,724,405	186.63		63,292		63,292		100,471							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/02/2026	5,998	1,130,921	188.54		35,750		35,750		57,246							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/03/2026	5,177	973,404	188.04		32,095		32,095		51,191							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/10/2026	6,284	1,186,006	188.73		37,202		37,202		59,312							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/12/2026	14,015	2,644,395	188.68		83,391		83,391		132,818							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/17/2026	5,270	996,427	189.09		30,458		30,458		48,570							03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/24/2026	14,213	2,691,935	189.4		80,587		80,587		128,423							03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/02/2025	4,853	907,132	186.92		24,993		17,936		46,908			(7,057)				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/10/2025	4,725	886,020	187.5		23,155		16,767		43,432			(6,387)				03
JUN 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.06/24/2025	6,265	1,179,933	188.33		28,569		20,993		53,535			(7,576)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.06/25/2024	.05/30/2025	2,085	786,132	377.02		18,412		13,167		15,893			(5,245)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	05/30/2025	2,673	1,010,395	378.04		22,290		15,941		18,888			(6,350)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
MAY 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	05/30/2025	8,483	3,207,454	378.11		70,493		50,412		59,634			(20,081)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/02/2025	2,119	798,709	376.94		18,880		13,549		16,320			(5,331)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/03/2025	2,678	1,013,028	378.33		22,090		15,871		18,641			(6,219)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/03/2025	5,504	2,086,012	378.98		43,759		31,440		36,475			(12,319)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/04/2025	2,071	780,012	376.71		18,718		13,464		16,261			(5,254)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/04/2025	2,934	1,108,529	377.81		24,969		17,960		21,268			(7,009)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/04/2025	9,266	3,501,239	377.84		78,672		56,589		67,021			(22,083)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/05/2025	2,313	875,847	378.63		18,806		13,543		15,794			(5,264)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/05/2025	2,737	1,037,262	378.95		21,843		15,729		18,240			(6,113)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/05/2025	8,345	3,162,922	379.01		66,428		47,836		55,358			(18,592)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/06/2025	2,045	769,913	376.41		18,838		13,581		16,454			(5,257)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/06/2025	2,623	992,705	378.44		21,589		15,564		18,198			(6,025)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/06/2025	2,701	1,020,299	377.69		23,178		16,710		19,814			(6,468)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/06/2025	18,129	6,847,123	377.69		155,546		112,138		132,968			(43,408)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/06/2025	9,252	3,513,351	379.74		70,685		50,959		58,122			(19,726)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/09/2025	4,479	1,691,814	377.68		38,613		27,931		33,037			(10,683)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/10/2025	3,704	1,398,853	377.7		31,962		23,145		27,317			(8,817)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/10/2025	2,150	810,500	377.01		19,262		13,949		16,667			(5,314)				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/25/2024	06/10/2025	4,937	1,865,209	377.77		42,412		30,712		36,232			(11,700)				03
Edge Call				UBS AG	06/26/2024	06/22/2027	4,778	1,383,392	289.55		23,029		21,020		36,067			(2,009)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/26/2024	06/23/2027	3,303	931,823	282.12		24,277		22,161		37,614			(2,116)				03
Edge Call				UBS AG	06/26/2024	06/23/2027	8,703	2,517,984	289.31		42,560		38,850		66,672			(3,709)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/26/2024	06/24/2027	16,953	4,787,895	282.43		122,567		111,894		190,025			(10,673)				03
Edge Call				UBS AG	06/26/2024	06/24/2027	14,778	4,205,793	284.59		94,878		86,616		147,854			(8,262)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/26/2024	06/24/2027	4,921	1,430,561	290.7		22,145		20,217		34,688			(1,928)				03
Edge Call				UBS AG	06/26/2024	06/25/2027	9,539	2,679,118	280.87		74,878		68,364		115,723			(6,514)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/26/2024	06/25/2027	13,134	3,717,442	283.04		91,938		83,940		142,679			(7,998)				03
Edge Call				UBS AG	06/26/2024	06/25/2027	7,669	2,223,087	289.88		36,274		33,119		56,825			(3,156)				03

STATEMENT AS OF SEPTEMBER 30, 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	06/26/2024	06/20/2025	25,131	7,082,955	281.84	107,813		79,123		226,770			(28,690)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/23/2025	1,897	535,890	282.48	7,683		5,656		16,247			(2,028)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/24/2025	10,714	3,035,186	283.29	40,071		29,526		85,559			(10,545)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/25/2025	8,282	2,333,170	281.73	36,108		26,632		75,625			(9,476)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/18/2026	8,677	2,439,846	281.2	55,703		48,354		94,619			(7,350)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/22/2026	4,212	1,191,685	282.9	24,221		21,043		41,433			(3,178)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/24/2026	3,791	1,075,803	283.8	20,508		17,824		35,233			(2,684)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/17/2027	22,457	6,359,348	283.18	155,402		141,783		241,694			(13,619)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/25/2026	1,437	404,902	281.72	8,954		7,784		15,221			(1,170)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/21/2027	18,149	5,104,392	281.25	139,565		127,379		215,909			(12,186)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/17/2027	10,197	2,865,242	281	79,329		72,377		122,706			(6,952)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/21/2027	15,130	4,287,483	283.38	103,790		94,728		161,332			(9,063)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/21/2027	3,197	925,124	289.36	15,570		14,211		24,399			(1,360)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/21/2027	3,029	882,413	291.31	13,116		11,971		20,543			(1,145)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/22/2027	3,097	877,388	283.33	21,305		19,447		33,116			(1,859)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/20/2025	5,734	2,242,304	391.05	42,862		31,723		90,659			(11,139)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/22/2027	2,462	976,771	396.8	25,901		23,707		43,506			(2,194)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/24/2025	3,643	1,424,136	390.94	27,522		20,449		58,039			(7,073)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/22/2027	2,800	1,129,501	403.33	23,504		21,513		40,680			(1,991)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/25/2025	2,666	1,041,755	390.7	20,448		15,208		42,973			(5,240)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/22/2027	2,416	982,433	406.67	17,998		16,473		31,582			(1,525)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/25/2025	2,108	826,740	392.24	14,796		11,005		31,640			(3,792)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/23/2027	2,474	973,443	393.52	29,004		26,549		48,023			(2,455)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/24/2026	5,522	2,163,909	391.84	56,616		49,412		100,933			(7,204)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/23/2027	5,259	2,119,454	403.04	44,662		40,882		77,108			(3,780)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/25/2026	1,900	746,644	392.96	18,658		16,288		33,448			(2,371)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/24/2027	5,509	2,150,210	390.3	71,641		65,583		116,884			(6,058)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/21/2027	9,837	3,835,203	389.88	129,434		118,459		210,983			(10,975)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/26/2024	06/24/2027	6,445	2,539,503	394.05	74,313		68,029		123,275			(6,284)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/21/2027	9,076	3,571,552	393.51	106,327		97,311		176,159			(9,016)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/24/2027	3,527	1,422,724	403.35	29,661		27,153		51,238			(2,508)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	3,473	1,354,438	390.02	45,555		41,707		74,255			(3,849)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/21/2027	6,004	2,419,892	403.04	50,933		46,614		87,969			(4,319)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	6,167	2,428,548	393.78	71,732		65,672		118,900			(6,060)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	3,427	1,383,367	403.66	28,510		26,101		49,326			(2,409)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	2,473	1,006,393	406.99	18,249		16,707		32,035			(1,542)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/20/2025	52,501	5,602,860	106.72	99,121		73,361		47,234			(25,760)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/20/2025	44,722	4,791,048	107.13	76,877		56,898		34,902			(19,979)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/24/2025	39,417	4,206,614	106.72	74,735		55,530		35,842			(19,206)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2025	15,984	1,708,030	106.86	29,394		21,861		13,896			(7,533)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/18/2026	13,495	1,439,145	106.64	33,415		29,127		20,925			(4,288)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/24/2026	10,432	1,110,353	106.44	26,726		23,325		16,950			(3,401)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2026	14,095	1,507,773	106.97	33,194		28,976		20,503			(4,218)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/17/2027	24,350	2,597,606	106.68	67,692		61,931		46,521			(5,761)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/17/2027	100,782	10,822,946	107.39	254,877		233,185		170,872			(21,692)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/21/2027	58,605	6,239,685	106.47	167,611		153,398		116,135			(14,212)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/21/2027	41,531	4,450,865	107.17	108,271		99,090		73,252			(9,181)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/24/2027	44,162	4,700,564	106.44	126,876		116,148		88,037			(10,729)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/24/2027	71,657	7,678,022	107.15	187,454		171,603		126,973			(15,851)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	43,192	4,604,277	106.6	121,543		111,274		83,909			(10,268)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/26/2024	.06/25/2027	64,872	6,960,760	107.3	166,397		152,339		112,129			(14,057)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/21/2027	5,062	1,934,544	382.2	65,042		59,636		53,429			(5,405)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/21/2027	7,135	2,788,281	390.81	69,848		64,043		52,579			(5,805)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/22/2027	7,384	2,879,709	390.01	74,280		68,113		56,384			(6,167)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/23/2025	5,119	1,941,733	379.35	40,642		30,338		34,135			(10,303)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/24/2027	8,590	3,253,058	378.71	122,577		112,419		103,927			(10,158)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/24/2025	6,435	2,446,039	380.09	49,102		36,689		40,669			(12,413)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.07/01/2024	.06/24/2027	11,781	4,502,593	382.18	151,626		139,060		124,611			(12,566)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/25/2025	5,438	2,063,574	379.48		43,014		32,170		36,036			(10,844)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/25/2027	13,232	5,009,178	378.57		189,745		174,034		161,004			(15,710)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/27/2025	13,352	5,064,169	379.27		107,086		80,240		90,152			(26,846)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/25/2027	14,512	5,542,851	381.95		188,075		172,503		154,965			(15,572)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/25/2027	8,374	3,286,238	392.44		77,877		71,429		57,572			(6,448)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/30/2025	172	66,253	384.79		1,002		753		757			(249)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/28/2027	7,738	2,928,212	378.43		111,502		102,295		94,777			(9,207)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/25/2026	6,642	2,524,161	380.04		71,400		62,499		62,758			(8,900)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/28/2027	5,727	2,187,103	381.9		74,450		68,302		61,369			(6,147)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/26/2026	5,114	1,946,310	380.61		53,796		47,099		47,024			(6,697)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/28/2027	4,732	1,857,302	392.49		44,009		40,375		32,536			(3,634)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/30/2026	3,355	1,281,815	382.06		33,416		29,279		28,803			(4,137)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/30/2027	4,764	1,824,170	382.88		60,174		55,214		49,158			(4,959)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/21/2027	13,977	5,292,350	378.64		199,735		183,137		169,387			(16,598)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.07/01/2024	.06/30/2027	4,919	1,927,507	391.87		46,777		42,922		34,809			(3,855)				03
MAY 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.05/22/2025	11,422	1,957,095	171.35		64,304		46,386		59,036			(17,917)				03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/20/2025	7,011	1,204,599	171.82		38,770		28,857		34,211			(9,913)				03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/30/2025	2,921	509,988	174.59		11,947		8,977		9,584			(2,970)				03
APR 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.04/02/2026	10,891	1,887,567	173.32		67,304		57,810		43,866			(9,494)				03
APR 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.04/17/2026	12,712	2,169,763	170.69		97,499		84,061		68,030			(13,438)				03
MAY 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.05/13/2026	15,293	2,621,127	171.39		112,406		97,507		75,773			(14,899)				03
JUN 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/03/2026	11,667	2,018,913	173.04		76,304		66,494		48,298			(9,811)				03
JUN 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/26/2026	11,517	2,022,198	175.59		62,305		54,549		35,598			(7,756)				03
APR 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.04/23/2025	8,126	1,368,948	168.47		58,018		40,257		60,268			(17,761)				03
JUN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.07/02/2024	.06/26/2025	9,038	2,537,004	280.71		40,218		30,277		89,631			(9,942)				03
JUN 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.07/02/2024	.06/27/2025	29,787	8,367,767	280.92		130,169		98,083		290,668			(32,087)				03
JUL 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.07/02/2024	.07/01/2025	7,155	1,998,189	279.29		36,560		27,648		79,208			(8,912)				03
JUL 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		NA	BFM8T61CT2L1QCEMIK50	.07/02/2024	.07/01/2025	960	271,558	282.95		3,445		2,606		7,932			(840)				03

STATEMENT AS OF SEPTEMBER 30, 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	07/02/2024	06/26/2026	3,872	1,084,349	280.02	25,635		22,506		45,382			(3,129)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/26/2026	5,028	1,417,443	281.92	29,312		25,735		52,618			(3,578)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	07/01/2026	4,486	1,257,300	280.26	29,295		25,744		51,909			(3,551)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	07/01/2026	3,586	1,009,375	281.5	21,586		18,969		38,552			(2,616)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/25/2027	28,064	7,917,127	282.11	197,851		181,804		319,848			(16,047)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/28/2027	9,352	2,619,263	280.08	73,599		67,646		118,045			(5,953)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/25/2027	21,385	5,988,124	280.02	168,511		154,844		270,536			(13,667)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/28/2027	11,096	3,131,758	282.24	77,784		71,492		125,729			(6,291)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/28/2027	3,394	978,570	288.31	16,835		15,473		27,624			(1,362)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/29/2027	3,275	936,461	285.93	18,668		17,160		30,507			(1,509)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/29/2027	3,664	1,063,502	290.28	16,120		14,818		26,552			(1,303)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/30/2027	2,905	812,419	279.64	23,416		21,526		37,477			(1,890)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	06/30/2027	4,534	1,307,524	288.37	22,444		20,632		36,801			(1,812)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	07/01/2027	15,650	4,364,967	278.92	130,830		120,277		208,946			(10,553)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	07/01/2027	10,114	2,843,208	281.11	75,452		69,366		121,379			(6,086)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/02/2024	07/01/2027	4,388	1,263,164	287.86	22,379		20,574		36,683			(1,805)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/28/2027	36,179	3,854,479	106.54	118,123		108,870		71,080			(9,254)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/28/2027	81,869	8,781,234	107.26	244,132		225,007		142,695			(19,126)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	07/01/2027	38,161	4,078,651	106.88	119,482		110,148		70,960			(9,335)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/28/2027	6,839	2,681,102	392.06	81,761		75,356		138,430			(6,405)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/26/2025	4,335	1,690,631	390	32,647		24,785		72,123			(7,861)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	07/01/2027	79,606	8,563,977	107.58	227,911		210,105		131,574			(17,806)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/28/2027	3,097	1,244,052	401.71	26,674		24,584		47,392			(2,090)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/27/2025	7,321	2,850,535	389.37	57,249		43,503		125,305			(13,746)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/28/2027	2,682	1,087,469	405.4	20,215		18,631		36,612			(1,584)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/27/2025	4,776	1,866,209	390.74	34,498		26,214		76,912			(8,283)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/29/2027	2,602	1,040,366	399.87	23,941		22,068		42,102			(1,874)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	07/01/2025	2,392	926,916	387.51	20,827		15,882		44,422			(4,945)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/02/2024	06/30/2027	2,584	1,032,134	399.49	24,085		22,201		42,299			(1,883)				03

STATEMENT AS OF SEPTEMBER 30, 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/26/2026	2,546	994,832	390.74		26,283		23,171		48,288			(3,111)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/30/2027	2,325	835,166	402.17		19,728		18,185		35,115			(1,543)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2026	1,864	723,795	388.4		21,170		18,681		38,175			(2,489)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/30/2027	2,967	1,201,535	404.92		22,807		21,024		41,152			(1,783)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/25/2027	9,831	3,822,928	388.85		130,197		119,969		216,914			(10,228)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2027	4,655	1,797,613	386.14		67,270		62,014		110,388			(5,255)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/25/2027	11,343	4,450,708	392.37		134,144		123,606		227,456			(10,538)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2027	6,418	2,502,627	389.92		82,373		75,937		137,773			(6,435)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/28/2027	3,934	1,527,697	388.31		53,081		48,922		88,123			(4,158)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2027	4,051	1,619,937	399.86		37,320		34,405		65,606			(2,916)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/26/2025	33,542	3,577,619	106.66		80,770		61,321		31,274			(19,449)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/27/2025	119,322	12,751,949	106.87		275,276		209,179		103,913			(66,097)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2025	26,651	2,852,962	107.05		59,431		45,320		22,067			(14,111)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/26/2026	17,958	1,913,389	106.55		53,406		47,084		28,559			(6,322)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/29/2026	15,098	1,621,325	107.39		39,556		34,892		20,141			(4,663)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	07/01/2026	6,301	675,198	107.15		17,146		15,130		8,867			(2,016)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/17/2027	8,753	934,655	106.78		27,669		25,479		16,448			(2,190)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/25/2027	97,882	10,431,259	106.57		318,311		293,305		191,095			(25,006)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/02/2024	06/25/2027	95,057	10,196,719	107.27		282,888		260,665		165,138			(22,223)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/23/2026	4,264	1,413,715	331.56		37,820		34,317		54,294			(3,503)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/24/2026	4,515	1,463,533	324.18		54,355		49,326		77,574			(5,030)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/24/2026	9,224	3,022,619	327.68		96,394		87,475		138,190			(8,919)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/28/2026	6,406	2,077,224	324.28		76,996		69,903		109,840			(7,093)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/28/2026	6,689	2,240,691	334.96		51,241		46,521		73,501			(4,720)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/29/2026	6,977	2,270,246	325.37		80,380		72,984		114,792			(7,396)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/30/2026	6,293	2,105,096	334.54		49,207		44,684		70,540			(4,523)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/31/2026	6,486	2,110,058	325.34		74,845		67,973		106,883			(6,872)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	12/31/2026	8,199	2,728,627	332.8		69,282		62,921		99,366			(6,361)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/08/2024	01/04/2027	5,905	1,916,915	324.64		70,207		63,790		100,133			(6,418)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/04/2027	4,238	1,420,144	335.1	32,420		29,457		46,478			(2,964)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/05/2027	6,043	1,979,661	327.58	63,878		58,045		91,405			(5,833)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/06/2027	9,274	3,101,707	334.44	73,174		66,500		104,917			(6,674)				03
DEC 24 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/27/2024	7,435	2,394,661	322.07	50,931		26,065		97,640			(24,866)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/02/2025	7,108	2,296,740	323.12	45,065		23,813		86,786			(21,252)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/06/2025	3,504	1,128,088	321.93	24,809		13,369		46,747			(11,440)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/26/2025	6,220	2,037,174	327.53	49,634		41,919		76,582			(7,715)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/02/2026	4,789	1,563,737	326.55	40,560		34,337		62,347			(6,223)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/05/2026	739	242,793	328.56	5,631		4,772		8,678			(859)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/21/2026	5,884	1,911,967	324.96	68,604		62,235		98,039			(6,369)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/22/2026	6,531	2,121,547	324.85	76,476		69,384		109,326			(7,092)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/22/2026	5,853	1,954,929	334.02	46,529		42,214		66,848			(4,315)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2025	13,623	3,810,375	279.7	63,620		48,829		146,317			(14,791)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/03/2025	22,961	6,413,363	279.31	111,363		85,544		253,929			(25,819)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/07/2025	1,802	509,236	282.62	6,379		4,916		15,376			(1,462)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2026	7,123	1,987,765	279.07	48,578		42,993		88,247			(5,584)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2026	9,602	2,695,197	280.69	58,861		52,094		108,372			(6,767)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/06/2026	4,391	1,233,434	280.93	26,563		23,526		48,922			(3,037)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/07/2026	1,281	360,091	281.13	7,660		6,785		14,108			(874)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2027	6,622	1,903,776	287.5	33,506		30,948		56,526			(2,558)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2027	18,448	5,148,613	279.09	149,243		137,847		244,359			(11,396)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/06/2027	3,303	937,719	283.87	20,646		19,075		34,456			(1,571)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/02/2027	38,024	10,692,825	281.21	274,916		253,924		454,143			(20,992)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/06/2027	3,437	988,805	287.67	17,255		15,942		29,107			(1,313)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/06/2027	4,685	1,354,819	289.16	21,506		19,870		36,399			(1,636)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/07/2027	3,389	951,255	280.67	25,284		23,362		41,628			(1,922)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	07/07/2027	4,748	1,365,099	287.54	24,022		22,197		40,514			(1,826)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/09/2024	06/25/2027	676	3,890,554	5,753.64	577,919		534,000		582,130			(43,920)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/09/2024	06/25/2027	403	2,365,140	5,864.76	318,938		294,700		320,105			(24,238)				03

STATEMENT AS OF SEPTEMBER 30, 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)
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/28/2027	418	2,342,404	5,606.52		394,616		364,710		399,313			(29,906)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/01/2027	546	3,220,486	5,897.57		423,963		391,922		424,807			(32,041)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/02/2027	568	3,224,064	5,674.37		514,674		475,813		519,613			(38,861)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/08/2027	640	3,755,449	5,865.14		511,504		473,094		513,158			(38,410)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/13/2025	460	2,528,838	5,498.43		229,192		173,424		252,115			(55,768)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/18/2025	647	3,643,027	5,629.6		267,817		203,604		294,066			(64,213)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/20/2025	569	3,197,316	5,615.04		242,197		184,464		265,849			(57,733)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/24/2025	383	2,150,296	5,608.2		166,224		127,056		182,349			(39,168)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/26/2025	1,026	5,761,065	5,616.88		440,895		337,599		482,897			(103,295)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/27/2025	545	3,027,918	5,552.96		258,212		197,889		282,918			(60,323)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/01/2025	372	2,105,557	5,666.65		149,390		114,883		163,352			(34,507)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/03/2025	417	2,342,094	5,609.94		183,988		141,727		201,132			(42,261)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/08/2025	500	2,848,597	5,698.22		194,190		150,202		211,683			(43,988)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/12/2026	127	704,701	5,570.32		92,314		81,516		95,413			(10,799)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/18/2026	475	2,711,154	5,704.93		308,448		272,673		316,114			(35,775)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/26/2026	451	2,570,144	5,702.56		295,745		261,827		302,857			(33,918)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/02/2026	510	2,884,515	5,655.69		351,516		311,538		360,840			(39,978)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.07/08/2026	336	1,990,714	5,918.05		181,120		160,691		182,267			(20,429)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/11/2027	345	1,978,535	5,741.54		293,999		271,362		296,405			(22,637)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/16/2027	327	1,856,434	5,675.78		292,701		270,269		295,799			(22,431)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/17/2027	365	1,974,249	5,405.79		387,930		358,228		394,924			(29,701)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/17/2027	936	5,521,999	5,898.5		717,790		662,833		719,732			(54,957)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/09/2024	.06/21/2027	374	2,198,419	5,880.8		291,240		269,024		292,325			(22,216)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/03/2025	4,695	1,790,502	381.37		37,559		28,932		27,350			(8,627)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/02/2027	7,741	2,978,652	384.79		98,775		91,317		74,020			(7,458)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/03/2025	3,011	1,154,504	383.42		21,409		16,491		14,923			(4,917)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/02/2027	3,753	1,469,158	391.48		38,842		35,909		27,048			(2,933)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/08/2025	4,260	1,625,416	381.51		34,041		26,330		24,794			(7,711)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.07/09/2024	.07/06/2027	2,459	957,191	389.23		27,420		25,357		19,592			(2,063)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2025	307	118,168	384.46		2,072		1,602		1,416			(469)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/06/2027	3,030	1,200,270	396.16		26,995		24,964		17,749			(2,031)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2026	3,780	1,439,644	380.82		42,907		38,027		34,555			(4,880)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2027	9,815	3,739,519	381		140,551		129,997		109,401			(10,554)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2026	3,371	1,295,626	384.34		33,306		29,518		25,805			(3,788)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2027	5,181	1,993,013	384.69		66,470		61,479		49,898			(4,991)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2026	4,326	1,657,393	383.16		44,986		39,912		35,360			(5,074)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2027	5,675	2,235,022	393.86		54,590		50,491		36,958			(4,099)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2026	396	152,194	383.94		3,996		3,545		3,114			(451)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/01/2027	6,541	2,476,024	378.55		100,271		92,693		79,827			(7,578)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/01/2027	6,122	2,336,817	381.7		85,649		79,176		66,194			(6,473)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/01/2025	5,414	2,052,463	379.1		48,943		37,638		37,259			(11,305)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2027	5,622	2,131,807	379.17		84,728		78,331		67,052			(6,398)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2025	4,459	1,692,452	379.54		39,420		30,340		29,756			(9,080)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2027	6,575	2,510,829	381.86		91,593		84,677		70,681			(6,916)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2025	37,448	4,015,536	107.23		90,512		69,860		29,217			(20,652)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/03/2025	62,071	6,691,219	107.8		133,328		102,992		39,688			(30,336)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/03/2025	22,924	2,483,128	108.32		43,991		33,982		12,093			(10,009)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/08/2025	51,978	5,604,223	107.82		111,700		86,637		33,544			(25,063)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2026	8,902	956,829	107.49		25,200		22,365		11,650			(2,835)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2026	13,025	1,408,783	108.16		33,253		29,512		14,697			(3,741)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/07/2026	10,206	1,105,483	108.32		25,473		22,627		11,171			(2,846)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/08/2026	7,696	832,008	108.11		19,856		17,640		8,840			(2,215)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2027	66,876	7,179,126	107.35		213,468		197,532		114,995			(15,936)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2027	91,808	9,909,745	107.94		272,027		251,719		142,710			(20,308)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/02/2027	142,424	15,454,382	108.51		391,950		362,689		200,364			(29,261)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/08/2027	56,151	6,052,502	107.79		169,800		157,194		89,858			(12,607)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/09/2024	07/08/2027	43,414	4,711,305	108.52		119,476		110,605		61,188			(8,870)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2024	06/23/2025	5,823	2,203,281	378.36		59,863		46,250		41,762			(13,613)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/24/2025	4,851	1,834,911	378.29		50,106		38,745		35,017			(11,361)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/24/2025	10,656	4,036,500	378.79		107,202		82,895		74,183			(24,308)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/25/2025	5,319	2,011,877	378.23		55,160		42,689		38,625			(12,471)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/25/2025	7,838	2,968,730	378.75		79,088		61,207		54,812			(17,881)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/26/2025	4,727	1,786,220	377.86		50,014		38,739		35,293			(11,275)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/26/2025	5,692	2,154,688	378.57		58,055		44,967		40,381			(13,088)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/27/2025	5,903	2,234,594	378.56		60,268		46,721		41,975			(13,547)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/27/2025	5,741	2,173,487	378.56		58,620		45,443		40,827			(13,177)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/27/2025	35,425	13,413,292	378.64		360,271		279,288		250,448			(80,983)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/30/2025	3,519	1,330,893	378.2		36,739		28,551		25,800			(8,187)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.07/01/2025	4,327	1,634,336	377.71		46,342		36,044		32,890			(10,298)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.07/02/2025	15,436	5,843,584	378.57		158,373		123,279		110,520			(35,094)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/11/2025	8,920	3,361,631	376.87		97,851		74,792		69,946			(23,059)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/12/2025	8,797	3,338,388	379.48		84,190		64,410		56,997			(19,780)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025	5,781	2,184,426	377.88		60,293		46,170		42,267			(14,123)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025	5,155	1,948,378	377.95		53,562		41,016		37,501			(12,546)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025	28,876	10,916,102	378.04		298,573		228,637		208,676			(69,936)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/16/2025	4,245	1,602,842	377.54		45,214		34,718		31,964			(10,496)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/17/2025	4,539	1,711,725	377.09		49,524		38,061		35,338			(11,462)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/17/2025	7,281	2,751,873	377.95		75,941		58,364		53,296			(17,577)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/18/2025	4,906	1,856,004	378.29		50,339		38,722		35,083			(11,617)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/18/2025	18,029	6,825,938	378.6		182,097		140,075		126,025			(42,022)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/20/2025	4,703	1,776,982	377.84		49,476		38,125		34,853			(11,350)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/20/2025	23,514	8,906,644	378.78		235,611		181,559		162,735			(54,052)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.07/11/2024	.06/04/2026	6,224	1,530,510	245.89		51,787		45,991		49,080			(5,796)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.07/11/2024	.06/10/2026	10,388	2,569,185	247.33		79,362		70,557		74,308			(8,805)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.07/11/2024	.06/12/2026	35,383	8,784,087	248.26		254,755		226,571		236,966			(28,184)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.07/11/2024	.06/16/2026	4,160	1,027,409	246.99		32,487		28,914		30,589			(3,574)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.07/11/2024	.06/18/2026	18,646	4,633,703	248.51		132,386		117,865		123,095			(14,521)				03

STATEMENT AS OF SEPTEMBER 30, 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/24/2026	5,336	1,332,759	249.78	35,002		31,196		32,210			(3,807)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/25/2026	5,060	1,255,948	248.19	36,739		32,749		34,349			(3,990)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/10/2025	4,052	998,606	246.45	26,905		20,608		22,910			(6,297)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/26/2026	14,353	3,569,824	248.71	100,904		89,961		93,888			(10,943)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/17/2025	4,522	1,117,190	247.06	28,760		22,169		24,192			(6,591)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/11/2024	.06/27/2025	6,222	1,542,136	247.87	37,143		28,877		30,946			(8,266)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2027	8,603	3,354,321	389.89	127,578		118,381		184,863			(9,197)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2025	3,546	1,375,831	387.97	37,938		29,531		64,611			(8,407)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2027	15,026	5,900,828	392.7	204,283		189,556		299,059			(14,726)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/03/2025	3,736	1,453,021	388.89	38,193		29,754		65,491			(8,439)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2027	3,279	1,310,760	399.7	35,578		33,013		53,378			(2,565)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/03/2025	4,991	1,951,519	390.97	45,677		35,584		79,829			(10,093)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2027	3,639	1,466,654	403.01	35,217		32,678		53,588			(2,539)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/08/2025	3,503	1,364,329	389.46	34,870		27,273		60,078			(7,597)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/06/2027	5,392	2,166,820	401.83	54,490		50,576		82,464			(3,914)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/09/2025	4,046	1,578,711	390.18	38,754		30,334		67,278			(8,420)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2026	5,482	2,144,096	391.11	66,695		59,439		102,919			(7,256)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/07/2027	4,934	1,968,079	398.86	55,155		51,197		82,496			(3,958)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/08/2026	3,337	1,305,013	391.11	40,728		36,334		62,787			(4,394)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/07/2027	4,358	1,769,419	406.06	38,094		35,360		58,474			(2,733)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/08/2027	3,094	1,204,416	389.3	46,800		43,445		67,626			(3,355)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/09/2026	1,063	414,641	389.96	13,550		12,090		20,774			(1,460)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/02/2027	3,549	1,373,922	387.09	57,258		53,131		82,131			(4,128)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/08/2027	3,839	1,509,040	393.06	51,772		48,060		75,770			(3,712)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/09/2027	4,766	1,853,465	388.89	73,044		67,813		105,340			(5,232)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/09/2027	4,927	1,934,690	392.64	67,377		62,551		98,406			(4,826)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/10/2024	.07/09/2027	4,228	1,705,743	403.41	40,579		37,673		61,673			(2,906)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/15/2024	.07/08/2026	3,595	1,002,430	278.83	30,199		27,016		45,213			(3,183)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.07/15/2024	.07/10/2026	4,628	1,295,046	279.8	36,704		32,846		55,125			(3,858)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/14/2026	4,511	1,280,282	283.79	27,835		24,925		42,288			(2,910)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/10/2026	8,492	2,387,209	281.11	62,077		55,552		93,712			(6,525)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/08/2027	8,541	2,380,824	278.74	82,681		76,894		115,149			(5,786)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/10/2026	5,548	1,572,541	283.45	34,896		31,228		53,048			(3,668)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/08/2027	10,604	2,977,226	280.77	92,783		86,290		129,603			(6,493)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/09/2027	20,879	5,822,872	278.89	200,645		186,616		279,524			(14,029)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/09/2027	23,243	6,533,470	281.09	200,125		186,133		279,675			(13,992)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/09/2027	10,613	3,005,726	283.22	81,824		76,103		114,596			(5,721)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/09/2027	8,012	2,295,264	286.47	51,839		48,215		72,648			(3,624)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/12/2027	17,858	5,029,717	281.65	149,650		139,216		209,108			(10,434)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/12/2027	14,696	4,171,957	283.89	109,483		101,849		153,358			(7,634)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/12/2027	9,265	2,683,390	289.64	50,121		46,627		70,135			(3,495)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/12/2027	5,417	1,580,732	291.83	25,783		23,985		35,930			(1,798)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/13/2027	3,389	964,998	284.76	24,128		22,448		33,777			(1,681)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/13/2027	7,171	2,081,522	290.25	37,507		34,894		52,380			(2,613)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/14/2027	3,259	932,123	285.98	21,708		20,197		30,416			(1,511)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/14/2027	3,566	1,038,769	291.29	17,545		16,324		24,473			(1,221)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/14/2027	4,558	1,329,653	291.73	21,832		20,313		30,449			(1,519)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/08/2025	9,568	2,668,310	278.88	62,861		49,442		109,357			(13,420)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/09/2025	10,607	2,958,390	278.92	69,473		54,683		120,916			(14,790)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/10/2025	8,954	2,510,167	280.34	52,023		40,979		91,908			(11,044)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/11/2025	13,112	3,693,201	281.67	67,788		53,437		121,286			(14,351)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/15/2024	.07/11/2025	1,334	381,554	286.1	4,494		3,543		8,314			(951)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/16/2024	.07/15/2025	173,587	57,061,456	328.72	1,508,469		1,195,941		1,725,967			(312,528)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/16/2024	.07/15/2026	23,314	7,663,867	328.72	273,476		245,264		307,871			(28,213)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.07/16/2024	.07/15/2025	6,450,404	6,450,404	5,631.22	268,337		212,742		228,263			(55,595)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.07/16/2024	.07/15/2025	101,128,016	101,128,016	5,631.22	3,873,203		3,070,744		3,308,691			(802,459)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.07/16/2024	.07/15/2025	78,807,232	78,807,232	5,631.22	3,499,041		2,774,102		2,967,286			(724,939)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.07/16/2024	.07/15/2025	4,637,104	4,637,104	5,631.22	217,016		172,054		183,414			(44,962)				03

STATEMENT AS OF SEPTEMBER 30, 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 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	.07/16/2024	.07/15/2025	22,412,602	22,412,602	5,631.22	1,069,081		847,586		895,987			(221,495)				03
JUL 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	.07/16/2024	.07/15/2025	24,557,605	24,557,605	5,631.22	1,294,186		1,026,053		1,068,092			(268,132)				03
JUL 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	.07/16/2024	.07/15/2025	14,845,139	14,845,139	5,631.22	868,441		688,515		701,816			(179,926)				03
JUL 25 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57PNE97	.07/16/2024	.07/15/2025	219,249	83,689,459	381.71	1,863,615		1,477,507		1,273,228			(386,108)				03
JUL 26 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57PNE97	.07/16/2024	.07/15/2026	23,261	8,879,048	381.71	270,528		242,620		205,536			(27,909)				03
JUL 25	VAGLB: Index Universal Life	N/A	Equity / Index	NA	7H6GLXDRUGOFU57PNE97	.07/16/2024	.07/15/2025	88,277	25,552,634	289.46	714,160		566,199		487,583			(147,961)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/09/2025	18,528	1,998,295	107.85	40,855		32,248		11,867			(8,607)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/10/2025	21,506	2,330,362	108.36	42,538		33,602		11,467			(8,937)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/11/2025	25,324	2,741,324	108.25	51,382		40,618		14,115			(10,764)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/11/2025	914	99,372	108.72	1,672		1,322		427			(350)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/09/2026	9,214	993,458	107.82	25,569		22,909		11,297			(2,660)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/10/2026	11,815	1,281,255	108.44	29,810		26,713		12,626			(3,097)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/14/2026	6,502	705,885	108.57	16,098		14,435		6,777			(1,663)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/09/2027	173,367	18,716,732	107.96	527,037		490,639		269,582			(36,398)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/09/2027	130,920	14,238,868	108.76	358,983		334,191		176,938			(24,792)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/12/2027	9,250	1,001,756	108.3	26,945		25,089		13,583			(1,856)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/15/2024	.07/12/2027	49,944	5,445,910	109.04	132,102		123,004		64,332			(9,098)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	296	1,852,794	6,264.73	40,116		31,892		36,494			(8,223)				03
JUL 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2026	18	113,976	6,475.9	5,841		5,245		4,557			(595)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	7,560	42,574,557	5,631.22	1,411,385		1,122,070		3,605,633			(289,314)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	679	3,861,492	5,687.53	135,353		107,608		296,641			(27,746)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	11,293	63,590,946	5,631.22	2,652,286		2,108,604		5,385,507			(543,682)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	1,305	7,345,926	5,631.22	343,240		272,881		622,125			(70,359)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	1,167	6,605,798	5,659.38	295,449		234,886		533,158			(60,563)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	500	2,817,806	5,631.22	138,433		110,056		238,640			(28,377)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	3,617	20,369,643	5,631.22	1,044,559		830,439		1,725,102			(214,120)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	3,339	18,802,813	5,631.22	980,406		779,436		1,592,407			(200,970)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	169	954,454	5,659.38	54,314		43,180		77,035			(11,134)				03

STATEMENT AS OF SEPTEMBER 30, 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 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	1,195	6,729,871	5,631.22	416,445		331,079		569,952			(85,365)				03
JUL 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2026	202	1,200,711	5,955.02	106,418		95,571		105,643			(10,847)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	954	5,719,158	5,997.25	227,412		180,796		234,800			(46,616)				03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	535	3,011,914	5,631.22	88,642		70,472		255,079			(18,170)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	830	5,142,231	6,194.34	130,425		103,690		125,834			(26,735)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	244	1,523,222	6,236.58	35,552		28,264		32,800			(7,288)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3BB653	.07/17/2024	.07/15/2025	2,228	13,923,823	6,250.65	306,604		243,755		286,879			(62,850)				03
JUL 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.07/16/2024	.07/15/2025	168,218	42,323,583	251.6	741,840		589,773		564,701			(152,067)				03
JUL 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/16/2024	.07/15/2026	6,665	721,883	108.31	16,396		14,725		7,376			(1,671)				03
JUL 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.07/16/2024	.07/15/2025	31,668	3,429,966	108.31	59,536		47,332		17,512			(12,204)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/15/2027	8,752	3,338,112	381.42	122,088		114,121		96,266			(7,967)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/16/2025	4,438	1,698,698	382.8	31,773		25,489		23,748			(6,284)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/15/2027	6,322	2,435,058	385.18	78,771		73,630		59,904			(5,140)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/17/2025	3,338	1,272,531	381.22	26,204		21,036		20,182			(5,168)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/15/2027	6,967	2,759,676	396.1	61,171		57,179		41,214			(3,992)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/10/2026	3,405	1,302,857	382.59	35,314		31,822		28,689			(3,492)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/16/2027	5,689	2,168,453	381.17	79,987		74,772		63,212			(5,215)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/14/2026	3,984	1,530,066	384.07	39,041		35,202		31,250			(3,839)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/16/2027	16,450	6,331,517	384.89	206,944		193,451		157,798			(13,492)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/17/2026	4,529	1,738,055	383.78	44,971		40,567		36,137			(4,404)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/09/2027	8,761	3,337,857	381	123,527		115,421		97,692			(8,106)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/09/2027	15,386	5,919,137	384.7	194,022		181,291		148,205			(12,732)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/09/2027	2,906	1,145,835	394.35	26,964		25,195		18,525			(1,769)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/09/2025	3,680	1,404,747	381.76	27,671		22,090		21,048			(5,581)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/12/2027	10,324	3,977,581	385.28	128,119		119,735		97,295			(8,384)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/10/2025	3,568	1,362,558	381.84	26,763		21,380		20,322			(5,383)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/12/2027	2,959	1,170,802	395.64	26,367		24,642		17,839			(1,725)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/18/2024	.07/13/2027	4,859	1,914,189	393.93	45,822		42,827		31,669			(2,996)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/11/2025	5,682	2,171,931	382.28		41,589		33,247		31,338			(8,341)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/14/2027	2,931	1,141,563	389.43		31,981		29,892		23,270			(2,089)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/15/2025	4,322	1,657,932	383.61		29,475		23,630		21,660			(5,846)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/11/2025	240	1,302,148	5,435.58		125,762		98,203		142,669			(27,559)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/13/2025	117	663,565	5,656.51		44,726		34,985		50,521			(9,741)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/15/2026	146	825,247	5,651.6		93,235		83,236		99,280			(10,000)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/21/2026	268	1,543,323	5,766.63		153,673		137,340		162,177			(16,334)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/26/2026	146	813,097	5,561.54		102,491		91,678		109,639			(10,813)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/02/2026	224	1,248,946	5,571.67		156,710		140,348		167,489			(16,362)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/05/2026	155	892,394	5,745.89		92,569		82,947		97,764			(9,623)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/12/2026	280	1,616,172	5,777.82		162,800		146,048		171,474			(16,752)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/17/2026	29	166,833	5,796.85		16,523		14,835		17,381			(1,688)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/18/2027	328	1,883,902	5,739.58		265,660		247,347		278,121			(18,312)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/21/2027	179	995,976	5,553.87		164,858		153,527		173,642			(11,331)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/21/2027	521	3,054,064	5,857.43		388,631		361,919		405,030			(26,711)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/24/2027	191	1,104,476	5,771.72		152,047		141,627		158,996			(10,420)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/28/2027	181	991,792	5,489.52		173,906		162,033		183,303			(11,872)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/01/2027	290	1,671,697	5,756.73		234,621		218,665		245,355			(15,956)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/04/2027	185	1,033,045	5,572.58		169,814		158,298		178,693			(11,516)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/07/2027	175	1,048,600	5,996.11		119,230		111,167		123,479			(8,062)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/11/2027	172	1,005,841	5,848.25		131,117		122,284		136,749			(8,832)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/17/2027	322	1,938,268	6,025.08		216,227		201,744		223,773			(14,483)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/21/2025	249	1,349,157	5,415.69		129,836		99,413		147,845			(30,424)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	05/23/2025	195	1,068,633	5,486.92		92,121		70,677		104,919			(21,445)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	07/18/2024	06/04/2025	194	1,055,896	5,452.32		98,292		76,277		111,641			(22,015)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/17/2024	07/11/2025	4,884	1,917,005	392.52		46,865		37,466		73,146			(9,400)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/17/2024	07/12/2027	3,903	1,544,875	395.8		52,923		49,460		71,413			(3,463)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/17/2024	07/15/2025	4,021	1,585,517	394.32		35,199		28,218		55,498			(6,981)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/17/2024	07/12/2027	4,275	1,696,639	396.92		55,966		52,304		75,738			(3,662)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/15/2025	2,801	1,106,697	395.17		23,407		18,765		37,098			(4,642)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/12/2027	4,759	1,932,893	406.14		46,174		43,152		63,841			(3,022)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/16/2025	2,974	1,184,385	398.26		20,942		16,800		33,739			(4,142)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/13/2027	2,332	936,514	401.67		26,263		24,546		35,921			(1,717)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/10/2026	2,533	995,211	392.85		31,930		28,772		45,020			(3,157)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/13/2027	3,002	1,226,670	408.6		26,806		25,054		37,246			(1,753)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/15/2026	2,904	1,150,245	396.12		32,490		29,300		46,236			(3,191)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/14/2027	2,516	1,018,990	404.98		25,408		23,748		35,034			(1,660)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/09/2027	3,047	1,191,226	390.93		47,795		44,658		63,767			(3,136)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/15/2027	4,730	1,857,759	392.77		70,404		65,810		94,262			(4,594)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/09/2027	6,412	2,525,413	393.85		92,136		86,090		123,828			(6,046)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/15/2027	13,250	5,258,472	396.87		174,010		162,655		235,276			(11,355)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/09/2027	3,800	1,506,352	396.4		50,488		47,175		68,274			(3,313)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/15/2027	4,842	1,972,242	407.35		45,148		42,202		62,574			(2,946)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/16/2027	2,532	1,003,228	396.29		33,862		31,654		45,719			(2,208)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/16/2027	4,523	1,808,020	399.77		54,213		50,678		73,817			(3,535)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/17/2024	.07/16/2027	5,135	2,107,106	410.31		43,286		40,464		60,343			(2,822)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025	543	3,042,717	5,599.2		72,807		58,702		269,811			(14,105)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025	1,259	7,051,871	5,601.48		289,252		233,214		622,969			(56,037)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025	708	3,965,605	5,600.9		188,605		152,066		350,662			(36,539)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/14/2025	791	4,422,609	5,587.7		230,047		185,857		401,840			(44,190)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/16/2025	561	3,149,757	5,612.24		131,872		106,683		275,830			(25,189)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/17/2025	570	3,177,488	5,577.77		118,258		95,733		294,676			(22,525)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/17/2025	776	4,355,084	5,614.32		216,027		174,879		380,544			(41,148)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025	519	2,856,356	5,501.88		72,179		58,469		298,421			(13,710)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025	1,053	5,800,344	5,507.51		267,979		217,078		600,889			(50,901)				03
JUL 25 FIA Call Spread Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025	753	4,149,891	5,511.29		209,743		169,903		427,464			(39,839)				03

STATEMENT AS OF SEPTEMBER 30, 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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/22/2025	683	3,766,511	5,513.85	189,157		153,625		388,895			(35,532)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/22/2026	214	1,212,671	5,669.07	144,849		131,301		152,144			(13,548)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/25/2025	572	3,119,194	5,451.04	140,778		112,202		340,560			(28,576)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/26/2025	836	4,559,249	5,451.3	248,533		198,234		498,099			(50,298)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/26/2025	538	2,948,750	5,477.69	166,868		133,097		309,610			(33,771)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/27/2025	773	4,220,615	5,461.67	141,085		112,617		454,655			(28,468)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/27/2025	1,366	7,463,974	5,462.91	390,530		311,728		802,545			(78,801)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/30/2025	687	3,732,471	5,434.82	230,528		184,422		420,292			(46,106)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/01/2025	470	2,558,444	5,443.15	135,857		108,766		284,982			(27,092)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025	667	3,701,308	5,547.69	107,102		85,869		352,096			(21,233)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025	537	2,957,302	5,504.21	134,632		107,941		301,169			(26,691)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025	733	4,074,366	5,559.39	178,200		142,872		380,368			(35,328)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025	1,013	5,624,292	5,549.54	288,413		231,235		533,444			(57,178)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/08/2025	564	3,133,643	5,555.12	147,394		118,593		297,150			(28,801)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/09/2025	580	3,227,658	5,566.56	104,978		84,524		300,991			(20,454)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/10/2025	675	3,779,383	5,596.93	179,471		144,602		335,821			(34,869)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.07/23/2024	.06/18/2025	1,879	1,362,913	725.27	50,009		39,642		54,672			(10,368)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.07/23/2024	.06/25/2025	1,322	959,924	726.17	50,230		40,034		44,498			(10,196)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.07/23/2024	.07/01/2025	1,264	915,882	724.86	43,051		34,466		42,473			(8,585)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.07/23/2024	.07/10/2025	1,154	850,015	736.76	62,830		50,623		27,763			(12,207)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	.07/23/2024	.07/22/2025	1,872	1,380,090	737.2	70,936		57,611		56,039			(13,325)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/21/2026	7,892	849,663	107.66	17,994		16,309		10,139			(1,685)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/15/2027	69,385	7,513,695	108.29	166,524		156,087		102,223			(10,437)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/15/2027	120,595	13,149,697	109.04	260,486		244,160		155,606			(16,325)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/16/2027	40,695	4,350,340	106.9	117,610		110,246		75,922			(7,364)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/16/2027	89,311	9,624,108	107.76	230,421		215,993		144,246			(14,428)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB66K528	.07/22/2024	.07/16/2027	153,033	16,608,675	108.53	355,037		332,806		216,308			(22,231)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/16/2027	78,480	8,555,111	109.01		170,302		159,638		101,874			(10,663)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/15/2025	27,853	3,025,085	108.61		37,323		30,174		13,778			(7,149)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/16/2025	22,412	2,433,666	108.59		30,256		24,476		11,211			(5,779)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/17/2025	21,183	2,293,078	108.25		31,139		25,208		12,054			(5,931)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/18/2025	25,778	2,759,524	107.05		50,009		40,510		22,315			(9,499)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/18/2025	24,327	2,622,226	107.79		39,897		32,318		16,368			(7,578)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/17/2026	10,489	1,123,548	107.12		26,012		23,562		15,063			(2,450)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/17/2026	9,515	1,027,657	108		20,458		18,531		11,304			(1,927)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2024	07/17/2026	8,010	870,273	108.65		15,459		14,003		8,226			(1,456)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/16/2027	5,030	1,908,374	379.43		61,814		58,157		59,730			(3,656)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/19/2027	7,607	2,869,953	377.26		100,113		94,208		98,086			(5,905)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/18/2025	2,651	1,003,131	378.42		17,230		14,115		19,641			(3,115)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/19/2027	5,894	2,248,160	381.41		68,198		64,175		64,983			(4,023)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/18/2025	3,864	1,473,261	381.26		21,060		17,252		23,335			(3,807)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/22/2025	2,704	1,023,768	378.66		17,439		14,321		19,817			(3,118)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/19/2027	3,396	1,325,710	390.39		29,272		27,546		25,953			(1,727)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2025	4,162	1,577,621	379.05		26,262		21,581		29,731			(4,682)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/24/2025	2,657	1,000,033	376.35		19,716		16,211		22,811			(3,505)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/20/2027	2,538	968,051	381.37		29,419		27,686		28,040			(1,734)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/24/2025	734	277,337	377.73		5,022		4,129		5,751			(893)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/20/2027	2,359	923,694	391.57		19,532		18,381		17,144			(1,151)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/21/2026	3,509	1,334,610	380.35		31,299		28,525		33,263			(2,774)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/21/2027	2,664	1,028,519	386.03		26,590		25,025		24,469			(1,566)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2026	3,881	1,474,378	379.91		35,316		32,194		37,615			(3,122)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/21/2027	3,820	1,497,732	392.06		31,134		29,301		27,195			(1,833)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/24/2026	1,484	561,771	378.57		14,275		13,015		15,328			(1,260)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/22/2027	5,177	1,957,459	378.09		66,476		62,565		64,797			(3,910)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/22/2027	5,946	2,268,833	381.6		68,434		64,408		65,142			(4,026)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2027	3,297	1,238,422	375.67		45,559		42,881		45,089			(2,677)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2027	12,405	4,692,373	378.25		158,542		149,225		154,401			(9,317)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2027	4,033	1,538,405	381.46		46,661		43,919		44,446			(2,742)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/25/2024	07/23/2027	3,697	1,450,969	392.49		29,723		27,976		25,857			(1,747)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/12/2027	294	1,761,455	5,994.81		184,652		173,689		214,118			(10,963)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/15/2027	262	1,545,053	5,901.88		177,454		166,948		205,262			(10,506)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/16/2027	390	2,213,617	5,680.31		312,196		293,730		358,123			(18,466)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/16/2027	336	2,045,637	6,085.67		197,217		185,551		228,607			(11,665)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/16/2027	230	1,441,324	6,273.99		114,603		107,824		133,102			(6,779)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/19/2027	328	1,893,089	5,778.66		244,668		230,236		281,742			(14,432)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/22/2027	299	1,785,831	5,981.48		191,434		180,173		221,649			(11,261)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/23/2027	359	2,020,999	5,622.79		301,429		283,714		344,810			(17,715)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/23/2027	310	1,856,737	5,981.95		199,410		187,691		230,541			(11,719)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/10/2025	372	2,113,396	5,679.34		118,509		96,588		163,047			(21,921)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/15/2025	631	3,642,534	5,770.26		172,328		140,906		240,169			(31,422)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/16/2025	343	1,978,359	5,776.23		92,770		75,902		129,291			(16,867)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/18/2025	330	1,862,594	5,649.53		113,064		92,623		153,672			(20,441)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/22/2025	266	1,502,319	5,650.79		91,533		75,170		124,646			(16,363)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/24/2025	414	2,308,115	5,578.66		161,003		132,380		216,170			(28,623)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/10/2026	402	2,276,701	5,668.37		235,937		214,700		282,758			(21,238)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/16/2026	377	2,200,916	5,831.94		188,653		171,814		226,543			(16,839)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/17/2026	266	1,537,875	5,771.07		142,250		129,570		170,488			(12,680)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/24/2026	242	1,355,200	5,609.27		152,725		139,243		181,986			(13,482)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/09/2027	564	3,154,216	5,592.78		478,125		449,660		547,391			(28,465)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	07/25/2024	07/09/2027	374	2,264,819	6,057.61		222,990		209,714		258,442			(13,276)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/26/2024	07/15/2025	18,365	5,152,587	280.57		138,103		113,244		185,617			(24,858)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/26/2024	07/16/2025	9,662	2,739,035	283.48		57,200		46,933		77,031			(10,267)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/26/2024	07/18/2025	16,943	4,820,920	284.53		91,834		75,444		123,224			(16,390)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/26/2024	07/22/2025	17,911	5,087,378	284.04		101,733		83,780		136,534			(17,953)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/26/2024	07/24/2025	14,398	4,083,899	283.65		84,802		69,921		113,704			(14,882)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/25/2025	4,192	1,191,633	284.29	23,389		19,296		31,317			(4,093)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/17/2026	13,273	3,758,860	283.2	105,652		96,368		129,255			(9,283)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/24/2026	6,509	1,859,086	285.62	44,782		40,885		54,392			(3,897)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/22/2026	10,852	3,093,716	285.07	77,161		70,428		93,967			(6,733)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/15/2027	13,280	3,739,351	281.58	132,932		125,177		156,117			(7,754)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/24/2026	9,328	2,644,836	283.53	73,040		66,684		89,211			(6,356)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/15/2027	22,331	6,338,734	283.85	199,865		188,206		233,670			(11,659)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/15/2027	9,074	2,639,960	290.93	55,806		52,551		63,668			(3,255)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/16/2027	21,511	6,103,404	283.73	193,817		182,521		226,567			(11,296)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/16/2027	36,687	10,493,087	286.02	294,226		277,079		341,754			(17,147)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/19/2027	15,983	4,522,818	282.98	149,599		140,905		175,178			(8,694)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/19/2027	22,647	6,547,004	289.09	154,679		145,689		177,555			(8,990)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/20/2027	12,879	3,747,550	290.99	79,204		74,605		90,248			(4,599)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/22/2027	14,288	4,048,673	283.36	131,450		123,832		153,642			(7,619)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/22/2027	12,709	3,629,632	285.59	104,470		98,415		121,420			(6,055)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/22/2027	14,109	4,114,655	291.64	83,806		78,948		95,112			(4,857)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/23/2027	19,352	5,482,982	283.33	178,231		167,911		208,468			(10,320)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/23/2027	44,501	12,749,545	286.5	349,333		329,105		404,611			(20,228)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/09/2027	9,574	3,634,600	379.63	116,325		108,980		108,255			(7,344)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/12/2027	17,511	6,643,746	379.41	214,682		201,169		200,039			(13,513)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/13/2027	13,658	5,178,066	379.11	169,229		158,587		157,969			(10,641)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/17/2025	7,310	2,749,288	376.08	50,588		38,525		55,936			(12,063)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/13/2027	8,298	3,227,341	388.93	73,852		69,208		63,445			(4,644)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/25/2025	4,040	1,511,535	374.11	32,202		24,752		36,217			(7,450)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/15/2027	6,420	2,462,034	383.48	68,953		64,626		62,207			(4,327)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/13/2026	9,289	3,507,189	377.56	91,126		82,028		94,227			(9,098)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/16/2027	19,148	7,106,005	371.1	304,270		285,195		299,370			(19,075)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/16/2026	7,158	2,714,249	379.2	65,566		59,051		66,994			(6,515)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.07/29/2024	.04/16/2027	42,176	15,964,467	378.52	533,105		499,685		499,826			(33,420)				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)
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/17/2026	11,160	4,138,682	370.84		144,972		130,591		155,250			(14,381)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/16/2027	8,165	3,146,166	385.34		82,381		77,217		73,167			(5,164)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/20/2026	9,323	3,523,130	377.88		90,717		81,761		93,540			(8,956)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/19/2027	7,303	2,701,097	369.88		120,420		112,894		119,290			(7,526)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/23/2026	6,241	2,335,350	374.22		71,018		64,040		74,761			(6,978)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/19/2027	9,845	3,714,474	377.31		129,457		121,366		122,457			(8,091)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/24/2026	26,326	9,921,788	376.88		268,263		241,946		278,125			(26,317)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/20/2027	22,678	8,531,588	376.2		309,106		289,806		294,442			(19,300)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/21/2027	8,826	3,368,106	381.63		101,141		94,833		92,594			(6,309)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/24/2026	442	172,038	389.34		2,536		2,288		2,380			(249)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/23/2027	15,993	5,946,919	371.85		249,168		233,657		243,931			(15,510)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/23/2027	35,130	13,310,916	378.9		440,184		412,783		411,386			(27,401)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	07/29/2024	04/23/2027	16,120	6,154,602	381.81		183,763		172,324		168,020			(11,439)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2027	63,227	6,732,424	106.48		171,346		161,572		126,683			(9,773)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2027	142,390	15,262,788	107.19		350,280		330,300		253,984			(19,979)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2027	15,163	1,634,248	107.78		34,420		32,456		24,492			(1,963)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/22/2025	46,492	4,990,924	107.35		67,878		56,057		36,805			(11,822)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2025	23,669	2,537,308	107.2		35,977		29,729		19,750			(6,248)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/24/2025	21,878	2,333,973	106.68		37,631		31,114		21,656			(6,517)				03
JUL 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/25/2025	29,159	3,086,443	105.85		60,650		50,176		37,285			(10,474)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2026	11,239	1,202,777	107.02		24,388		22,294		16,566			(2,094)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2026	9,212	992,024	107.69		17,871		16,336		11,778			(1,535)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/24/2026	8,985	952,831	106.05		22,821		20,864		16,141			(1,957)				03
JUL 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/24/2026	8,150	872,805	107.09		17,523		16,020		11,849			(1,503)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/22/2027	35,867	3,842,059	107.12		88,950		83,872		64,695			(5,078)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/22/2027	62,821	6,775,288	107.85		141,348		133,279		100,222			(8,070)				03
JUL 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		NA	W22LROWP21HZNB6K528	07/26/2024	07/23/2027	27,408	2,898,413	105.75		81,676		77,018		61,672			(4,659)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		NA	W22LROWP21HZNB6K528	07/25/2024	07/17/2026	1,476	583,108	394.95		16,345		14,909		24,499			(1,436)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		NA	W22LROWP21HZNB6K528	07/25/2024	07/21/2027	5,459	2,215,274	405.8		51,063		48,100		74,303			(2,962)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2027	3,469	1,363,403	393.01	49,208		46,356		68,798			(2,852)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/24/2026	2,998	1,184,756	395.14	33,134		30,251		49,576			(2,883)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2027	7,699	3,055,552	396.86	96,853		91,239		137,037			(5,613)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/16/2027	7,350	2,890,136	393.22	103,372		97,348		144,703			(6,024)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2027	2,852	1,162,846	407.66	25,046		23,594		36,620			(1,452)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2027	3,210	1,316,275	410.07	25,868		24,369		38,128			(1,499)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/23/2027	5,556	2,179,331	392.28	80,568		75,902		112,430			(4,665)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/23/2027	6,416	2,541,325	396.09	82,685		77,897		116,767			(4,788)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/23/2027	2,889	1,178,953	408.14	24,936		23,492		36,536			(1,444)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/18/2025	3,210	1,263,886	393.75	26,945		22,136		45,617			(4,809)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/18/2025	6,751	2,675,330	396.3	49,156		40,383		84,785			(8,773)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/16/2027	7,193	2,850,735	396.34	91,759		86,411		129,712			(5,348)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2025	3,918	1,543,261	393.87	32,813		27,022		55,545			(5,790)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/16/2027	14,606	5,833,561	399.4	168,846		159,006		241,010			(9,840)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/22/2025	4,026	1,595,957	396.38	29,278		24,111		50,560			(5,167)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/16/2027	8,756	3,550,349	405.49	82,581		77,768		120,063			(4,813)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/23/2025	3,617	1,425,527	394.16	29,824		24,576		50,612			(5,248)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/20/2027	2,917	1,181,127	404.87	28,180		26,543		40,859			(1,636)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/24/2025	4,983	1,957,348	392.78	44,380		36,592		74,402			(7,788)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	07/25/2024	07/20/2027	4,382	1,792,701	409.13	36,476		34,358		53,618			(2,118)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/25/2025	14,497	4,136,233	285.31	79,300		66,720		98,738			(12,580)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/29/2025	14,521	4,146,987	285.58	77,979		65,747		96,812			(12,232)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/30/2025	15,869	4,551,370	286.8	76,491		64,526		94,263			(11,965)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/31/2025	6,287	1,795,581	285.58	33,827		28,550		41,987			(5,277)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	08/01/2025	11,667	3,336,591	285.99	60,667		51,230		75,043			(9,437)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/24/2026	3,363	961,765	285.98	24,012		22,137		27,437			(1,875)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/29/2026	6,791	1,938,542	285.46	50,253		46,355		57,491			(3,898)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/26/2027	20,458	5,826,913	284.83	184,936		175,382		203,862			(9,554)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/02/2024	07/30/2026	3,391	972,778	286.83	23,028		21,245		26,202			(1,784)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/26/2027	21,472	6,164,909	287.12		172,631		163,713		188,828			(8,918)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/31/2026	3,372	967,207	286.8		22,966		21,190		26,121			(1,776)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/26/2027	5,396	1,582,307	293.23		31,136		29,527		33,037			(1,608)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/27/2027	5,448	1,601,783	294.04		30,016		28,467		31,703			(1,549)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/28/2027	3,351	954,299	284.76		30,396		28,828		33,538			(1,567)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/29/2027	11,612	3,310,312	285.08		103,694		98,352		114,254			(5,342)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/29/2027	15,951	4,585,460	287.47		126,173		119,673		137,671			(6,500)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/29/2027	6,152	1,805,715	293.51		35,006		33,202		37,059			(1,803)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2027	19,822	5,662,786	285.68		171,858		163,012		188,891			(8,846)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2027	28,525	8,216,811	288.06		218,784		207,523		238,208			(11,261)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2027	8,593	2,525,003	293.85		48,034		45,562		50,688			(2,472)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2027	6,323	1,870,590	295.84		31,488		29,868		32,806			(1,621)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/04/2026	601	225,839	375.81		5,024		4,644		7,079			(380)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/23/2025	332	125,947	379.3		1,348		1,136		2,331			(212)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/23/2027	6,566	2,467,274	375.78		74,718		70,913		89,448			(3,805)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/26/2027	9,352	3,527,572	377.18		101,849		96,676		121,239			(5,172)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/25/2025	6,279	2,352,111	374.59		35,101		29,616		60,376			(5,484)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/26/2027	4,441	1,726,869	388.81		32,467		30,818		36,455			(1,649)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/29/2025	6,944	2,611,830	376.14		35,413		29,942		60,788			(5,471)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/27/2027	4,816	1,856,036	385.36		39,831		37,810		45,594			(2,021)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/30/2025	6,838	2,577,311	376.92		33,163		28,054		56,965			(5,109)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/29/2027	4,896	1,836,998	375.22		56,889		54,008		68,181			(2,881)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/01/2025	7,652	2,879,039	376.25		38,948		32,981		66,730			(5,967)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/29/2027	9,374	3,552,745	379.01		96,268		91,393		113,664			(4,875)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/29/2027	4,131	1,604,696	388.47		30,651		29,098		34,447			(1,552)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/04/2025	836	314,244	375.76		4,424		3,752		7,551			(672)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/30/2027	6,158	2,310,685	375.23		71,557		67,936		85,757			(3,621)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/24/2026	4,593	1,729,791	376.59		36,746		33,924		51,945			(2,823)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/30/2027	14,023	5,307,857	378.51		146,541		139,126		173,305			(7,415)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/30/2026	5,415	2,041,334	376.97		42,834		39,571		60,399			(3,263)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	07/30/2027	9,670	3,723,879	385.11		80,742		76,656		92,589			(4,085)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/03/2026	5,976	2,247,475	376.11		49,299		45,564		69,427			(3,735)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/02/2027	7,521	2,800,823	372.39		95,820		90,985		115,807			(4,835)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/02/2027	8,309	3,176,250	382.28		76,689		72,820		89,108			(3,870)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/03/2027	8,373	3,240,951	387.08		65,475		62,175		74,176			(3,301)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/05/2024	08/04/2027	4,474	1,722,069	384.88		37,808		35,904		43,354			(1,904)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/30/2025	33,003	3,501,600	106.1		33,168		28,058		39,541			(5,110)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/31/2025	30,208	3,231,309	106.97		23,804		20,147		27,700			(3,657)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	08/01/2025	38,528	4,093,247	106.24		37,411		31,679		44,421			(5,731)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/24/2026	9,590	1,021,215	106.49		14,068		12,988		15,775			(1,081)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/28/2026	9,565	1,020,536	106.7		13,524		12,491		15,123			(1,033)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/30/2026	13,387	1,424,250	106.39		20,107		18,576		22,568			(1,532)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/31/2026	6,202	664,782	107.18		8,014		7,404		8,901			(610)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/23/2027	12,036	1,281,458	106.47		22,182		21,052		24,154			(1,130)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/26/2027	35,033	3,716,701	106.09		68,455		64,979		74,809			(3,477)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/26/2027	74,017	7,914,611	106.93		127,309		120,843		138,020			(6,465)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/29/2027	36,455	3,868,930	106.13		70,904		67,313		77,422			(3,591)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/29/2027	48,765	5,211,995	106.88		84,656		80,369		91,782			(4,287)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/30/2027	65,709	6,970,434	106.08		128,790		122,274		140,712			(6,517)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/30/2027	172,812	18,445,941	106.74		306,568		291,057		332,903			(15,512)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/30/2027	29,378	3,157,798	107.49		46,417		44,068		50,004			(2,349)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/25/2025	18,418	1,953,749	106.08		18,418		15,540		21,990			(2,878)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/25/2025	11,677	1,244,771	106.6		10,089		8,513		11,880			(1,576)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/29/2025	35,650	3,787,441	106.24		34,402		29,087		40,873			(5,315)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/06/2024	08/01/2025	504	2,729,485	5,418.87		83,790		71,152		327,289			(12,639)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/06/2024	08/01/2025	382	2,041,940	5,340.36		83,393		70,814		271,997			(12,579)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/06/2024	08/01/2025	674	3,601,122	5,346.48		171,109		145,299		475,872			(25,810)				03

STATEMENT AS OF SEPTEMBER 30, 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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AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/01/2025	445	2,386,689	5,362.02	116,797		99,179		309,010			(17,617)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/01/2025	488	2,659,144	5,453.76	120,647		102,449		303,694			(18,198)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/04/2025	327	1,743,752	5,328.99	75,928		64,570		236,572			(11,358)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/05/2025	339	1,750,927	5,169.4	79,085		67,288		288,933			(11,797)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/05/2025	624	3,267,847	5,238.11	183,334		155,986		497,083			(27,348)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/05/2026	129	714,107	5,530.14	74,595		69,054		105,368			(5,541)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	06/20/2025	69	373,789	5,440.09	18,095		15,003		41,178			(3,092)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/23/2025	410	2,272,988	5,539.01	54,947		46,445		226,214			(8,502)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/23/2025	522	2,899,811	5,555.62	113,824		96,212		281,282			(17,612)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/24/2025	394	2,127,527	5,405.99	83,208		70,370		257,170			(12,838)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/25/2025	407	2,210,902	5,429.79	57,103		48,318		258,863			(8,785)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/25/2025	926	5,014,989	5,417.51	224,473		189,939		597,334			(34,534)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/25/2025	1,070	5,804,191	5,426.76	250,735		212,160		682,473			(38,575)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/28/2025	424	2,305,660	5,442.37	98,503		83,477		266,343			(15,026)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/29/2025	309	1,681,833	5,446.88	55,446		47,012		193,294			(8,434)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/29/2025	569	3,100,507	5,453.55	145,487		123,356		352,991			(22,130)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/30/2025	406	2,207,847	5,436.44	38,220		32,423		257,828			(5,797)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/30/2025	377	2,043,645	5,423.11	83,971		71,234		243,126			(12,737)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025	349	1,924,607	5,519.06	38,035		32,282		199,646			(5,753)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025	467	2,577,437	5,517.72	83,199		70,614		267,901			(12,585)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025	475	2,623,793	5,518.43	107,250		91,027		272,431			(16,223)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/01/2025	472	2,524,599	5,344.99	55,267		46,931		334,265			(8,336)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025	2,724	1,039,195	381.43	9,508		7,948		15,798			(1,561)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025	4,470	1,704,497	381.32	15,734		13,152		26,140			(2,583)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025	5,297	2,016,011	380.61	19,651		16,426		32,694			(3,225)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025	15,038	5,738,769	381.61	51,732		43,241		85,999			(8,491)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/07/2025	4,408	1,681,342	381.44	15,560		13,037		25,741			(2,523)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025	4,693	1,786,521	380.69		17,551		14,714		29,058			(2,838)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025	4,333	1,651,782	381.23		15,555		13,040		25,758			(2,515)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/09/2025	5,187	1,971,816	380.17		20,176		16,924		33,439			(3,252)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/09/2025	3,918	1,490,704	380.47		14,928		12,522		24,705			(2,406)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/10/2025	5,380	2,052,215	381.43		19,154		16,076		31,615			(3,078)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/10/2025	5,169	1,973,126	381.72		17,988		15,097		29,709			(2,891)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/11/2025	4,540	1,735,298	382.22		15,300		12,848		25,158			(2,452)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/11/2025	4,649	1,776,619	382.15		15,714		13,196		25,902			(2,518)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/11/2025	17,196	6,571,811	382.17		58,123		48,809		95,659			(9,313)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/14/2025	3,572	1,365,823	382.32		12,039		10,127		19,763			(1,912)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/15/2025	5,075	1,936,338	381.57		18,117		15,248		29,784			(2,869)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/16/2025	5,021	1,915,504	381.5		18,076		15,222		29,679			(2,854)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/16/2025	8,848	3,377,435	381.71		31,323		26,377		51,479			(4,946)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/17/2025	3,070	1,167,835	380.38		12,004		10,114		19,751			(1,890)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/17/2025	4,639	1,763,517	380.11		18,512		15,597		30,439			(2,914)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/18/2025	3,871	1,460,859	377.36		18,698		15,763		30,845			(2,935)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/18/2025	7,751	2,924,324	377.28		37,670		31,757		62,094			(5,913)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/18/2025	9,886	3,753,182	379.63		40,831		34,421		67,256			(6,410)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025	4,739	1,808,120	381.53		16,397		13,706		27,270			(2,691)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/31/2026	3,318	1,317,031	396.94		34,829		32,224		51,704			(2,605)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/29/2027	3,172	1,250,121	394.14		44,579		42,361		61,073			(2,219)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/29/2027	5,922	2,357,897	398.14		73,495		69,838		101,808			(3,658)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/29/2027	3,402	1,391,921	409.19		29,261		27,805		41,717			(1,456)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/30/2027	6,403	2,532,275	395.49		86,292		82,001		118,753			(4,291)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/30/2027	13,729	5,482,500	399.35		163,933		155,781		227,909			(8,151)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/30/2027	12,759	5,217,378	408.93		110,643		105,141		157,856			(5,502)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/23/2025	415	163,320	393.42		3,548		2,999		6,015			(549)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/25/2025	4,161	1,634,793	392.86		36,852		31,183		61,943			(5,670)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		International	W22LROWP21HZNB6K528	08/05/2024	07/23/2027	3,152	1,234,764	391.71		47,542		45,163		64,791			(2,379)				03

STATEMENT AS OF SEPTEMBER 30, 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	Goldman Sachs International	08/05/2024	07/25/2025	3,147	1,241,999	394.64		25,272		21,384		43,111			(3,888)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/26/2027	3,534	1,388,929	393.05		51,253		48,695		70,082			(2,558)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/29/2025	9,148	3,619,108	395.62		69,817		59,197		119,965			(10,620)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/26/2027	10,889	4,318,268	396.58		141,641		134,572		195,622			(7,069)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/30/2025	4,821	1,910,488	396.32		35,446		30,069		61,151			(5,377)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/31/2025	4,313	1,712,163	396.98		30,644		26,008		52,999			(4,635)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/26/2027	3,056	1,244,161	407.07		28,210		26,802		40,058			(1,408)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	08/01/2025	3,059	1,213,346	396.67		22,158		18,816		38,203			(3,342)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/26/2027	3,398	1,394,834	410.5		27,842		26,453		39,886			(1,390)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/24/2026	5,050	1,993,194	394.72		57,480		53,139		84,703			(4,341)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/05/2024	07/28/2027	3,873	1,575,752	406.82		36,100		34,301		51,212			(1,798)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/25/2025	420	2,329,190	5,539.36		123,760		105,019		232,272			(18,741)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/29/2025	389	2,165,983	5,567.65		109,963		93,500		208,123			(16,463)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/31/2025	298	1,663,676	5,577.94		83,200		70,813		157,730			(12,386)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/01/2025	336	1,842,425	5,477.05		112,058		95,422		203,538			(16,636)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/05/2025	316	1,673,340	5,300.58		138,923		118,527		235,630			(20,396)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/06/2025	199	1,080,662	5,418.21		73,886		63,069		130,539			(10,818)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/24/2026	299	1,676,788	5,611.74		142,916		132,307		224,562			(10,609)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/30/2026	275	1,558,515	5,658.07		126,217		116,926		199,298			(9,291)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/31/2026	363	2,019,895	5,562.61		184,603		171,033		286,852			(13,570)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/06/2026	323	1,765,606	5,458.5		184,020		170,604		280,496			(13,415)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/23/2027	391	2,204,497	5,634.93		260,850		248,025		372,293			(12,825)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/26/2027	486	2,807,116	5,781.55		288,832		274,671		418,737			(14,161)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/29/2027	236	1,347,341	5,720.22		147,667		140,447		212,367			(7,220)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/30/2027	361	1,958,228	5,418.3		284,473		270,577		396,077			(13,896)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	07/30/2027	333	1,966,612	5,911.6		178,038		169,342		262,009			(8,697)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/02/2027	366	2,150,099	5,872.18		203,327		193,422		297,551			(9,905)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/05/2027	367	1,953,187	5,323.34		309,804		294,754		426,525			(15,050)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	08/07/2024	08/06/2027	437	2,485,534	5,692.41		281,821		268,142		403,255			(13,678)				03

STATEMENT AS OF SEPTEMBER 30, 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	09/29/2025	9,380	2,862,671	305.18		45,870		40,316		81,280			(5,553)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	07/31/2025	6,552	2,034,250	310.49		18,410		15,803		35,088			(2,608)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/30/2026	4,137	1,550,649	374.83		36,695		33,764		48,362			(2,931)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/27/2027	8,360	3,230,610	386.45		67,546		64,128		71,908			(3,418)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/02/2025	7,232	2,202,739	304.57		37,174		32,706		65,471			(4,468)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	08/19/2025	6,585	2,024,734	307.5		25,021		21,658		46,307			(3,363)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/01/2026	5,583	2,091,464	374.58		50,140		46,141		66,073			(3,998)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/29/2027	6,134	2,355,939	384.06		54,043		51,314		58,451			(2,729)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/06/2025	7,323	2,208,615	301.62		46,425		40,898		80,405			(5,527)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	08/26/2025	6,977	2,127,051	304.85		33,073		28,710		60,175			(4,363)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/01/2026	4,066	1,553,136	381.97		25,779		23,723		33,374			(2,056)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/30/2027	15,250	5,662,555	371.31		206,488		196,070		237,585			(10,418)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/10/2025	9,573	2,901,776	303.13		55,043		48,552		95,797			(6,491)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	09/08/2025	6,820	2,106,500	308.89		24,141		21,062		44,036			(3,079)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/30/2027	38,013	14,387,404	378.49		406,735		386,214		453,659			(20,521)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/04/2026	4,824	1,839,170	381.27		31,789		29,266		41,181			(2,523)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/14/2025	8,989	2,741,072	304.92		45,936		40,570		80,218			(5,366)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	09/12/2025	6,937	2,140,695	308.59		25,389		22,184		46,067			(3,206)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/30/2027	7,354	2,815,722	382.87		67,659		64,245		73,658			(3,414)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/05/2026	947	367,723	388.36		4,356		4,010		5,478			(345)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/17/2025	6,754	2,036,137	301.49		43,763		38,686		75,175			(5,077)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/03/2027	4,666	1,743,742	373.75		58,506		55,563		66,656			(2,943)				03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	09/22/2025	6,885	2,122,333	308.26		26,369		23,122		47,434			(3,247)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/22/2025	11,358	3,449,784	303.73		63,719		56,412		110,232			(7,307)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/03/2027	13,922	5,306,630	381.17		136,157		129,308		149,662			(6,849)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/28/2025	9,279	2,788,776	300.55		64,767		57,440		109,848			(7,327)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/03/2027	6,137	2,374,242	386.85		49,099		46,629		52,078			(2,470)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/30/2025	5,802	1,721,300	296.67		51,464		45,669		85,178			(5,796)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/04/2027	7,652	2,859,058	373.65		96,258		91,421		109,754			(4,837)				03

STATEMENT AS OF SEPTEMBER 30, 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)
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/17/2026	9,080	2,754,557	303.36		63,470		58,293		99,315			(5,177)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/04/2027	9,761	3,719,195	381.01		96,052		91,226		105,662			(4,827)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/08/2026	6,720	2,055,098	305.81		41,665		38,379		64,834			(3,286)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/05/2027	4,719	1,817,110	385.06		40,301		38,277		43,268			(2,023)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/22/2026	6,792	2,074,580	305.45		43,604		40,239		67,364			(3,365)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	06/26/2026	7,340	2,272,260	309.56		38,537		35,715		58,761			(2,821)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	07/22/2026	2,207	678,597	307.5		13,373		12,430		20,196			(943)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	08/28/2026	345	107,518	311.23		1,952		1,821		2,618			(131)				03
OCT 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	10/12/2026	1,167	357,483	306.25		8,801		8,245		11,897			(556)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/26/2027	6,569	2,449,385	372.88		84,409		80,133		96,651			(4,276)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/01/2025	4,764	1,775,745	372.78		29,343		23,743		47,177			(5,600)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/26/2027	18,730	7,125,309	380.43		187,109		177,630		206,736			(9,479)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/09/2025	1,642	503,657	306.65		5,190		4,229		10,900			(961)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/02/2025	3,439	1,296,794	377.1		15,509		12,561		24,922			(2,949)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/26/2027	4,130	1,594,849	386.12		33,746		32,036		36,015			(1,710)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	07/11/2025	7,000	2,175,452	310.79		18,059		15,348		35,293			(2,712)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	05/02/2025	457	174,037	380.8		1,540		1,247		2,446			(293)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/27/2027	3,262	1,216,183	372.87		41,945		39,822		48,023			(2,123)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	07/25/2025	10,968	3,375,947	307.8		38,388		32,857		73,105			(5,531)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/27/2026	3,740	1,402,893	375.06		32,729		30,102		43,192			(2,627)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/08/2024	04/27/2027	6,936	2,638,603	380.4		69,433		65,919		76,690			(3,514)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/08/2027	7,187	2,325,624	323.58		98,249		92,765		127,010			(5,483)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/08/2027	7,603	2,518,031	331.2		76,636		72,359		99,169			(4,277)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/11/2027	8,740	2,913,963	333.4		80,409		75,937		103,857			(4,472)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/12/2027	6,444	2,110,857	327.58		75,521		71,326		97,761			(4,196)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/13/2027	6,670	2,232,205	334.67		58,161		54,934		75,004			(3,228)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/14/2027	7,194	2,400,238	333.63		65,684		62,043		84,756			(3,641)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/15/2027	11,917	3,793,453	318.31		198,069		187,102		254,490			(10,967)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/15/2027	9,755	3,184,907	326.48		119,697		113,070		154,724			(6,627)				03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/15/2027	7,172	2,406,579	335.53	60,320		56,981		77,668			(3,340)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/10/2025	9,387	3,015,933	321.29	81,009		54,546		131,063			(26,463)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/19/2027	9,248	3,042,074	328.95	103,021		97,343		133,191			(5,678)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/17/2025	9,667	3,126,018	323.36	71,248		49,011		117,243			(22,237)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/27/2025	6,801	2,184,269	321.19	60,729		42,910		96,444			(17,819)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/21/2027	7,569	2,528,590	334.06	68,123		64,377		87,870			(3,746)				03
JAN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/22/2027	8,797	2,804,542	318.82	143,913		136,007		184,973			(7,906)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/31/2025	927	301,186	324.76	6,251		4,460		10,249			(1,791)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/22/2027	9,078	2,972,625	327.47	107,478		101,574		138,895			(5,904)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/09/2026	6,760	2,206,136	326.35	65,031		58,832		89,320			(6,200)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/25/2027	10,348	3,424,297	330.92	106,686		100,845		137,806			(5,841)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/22/2026	8,757	2,867,261	327.44	80,561		73,070		110,378			(7,490)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/26/2027	6,957	2,290,330	329.19	77,019		72,807		99,555			(4,212)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/23/2026	6,540	2,151,911	329.06	55,259		50,131		75,780			(5,128)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/29/2027	8,175	2,655,962	324.88	107,422		101,567		138,639			(5,855)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/30/2026	5,090	1,653,590	324.85	53,805		48,877		73,343			(4,928)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/07/2027	8,332	2,787,094	334.52	72,818		68,750		93,957			(4,069)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	01/29/2027	9,235	3,070,637	332.51	89,300		84,432		115,202			(4,867)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/01/2025	6,452	1,841,530	285.44	32,258		27,780		43,683			(4,478)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2025	8,059	2,293,027	284.53	43,922		37,893		59,449			(6,028)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2025	4,907	1,421,699	289.73	16,291		14,055		21,717			(2,236)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/06/2025	8,609	2,453,194	284.95	45,284		39,086		61,221			(6,198)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/08/2025	9,528	2,716,905	285.16	49,353		42,636		66,580			(6,718)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/08/2025	1,566	448,257	286.19	7,377		6,373		9,953			(1,004)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	07/31/2026	6,093	1,735,217	284.79	44,235		41,212		53,924			(3,023)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/07/2026	4,892	1,392,586	284.68	35,906		33,475		43,727			(2,430)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/03/2026	4,366	1,256,452	287.75	26,242		24,457		31,736			(1,786)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/07/2026	5,144	1,475,657	286.85	32,924		30,696		39,852			(2,228)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2026	7,415	2,119,130	285.8	50,717		47,275		61,574			(3,442)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/02/2027	11,620	3,319,843	285.7	95,749		91,421		110,725			(4,328)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/02/2027	7,186	2,069,941	288.07	52,239		49,878		60,045			(2,361)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/02/2027	10,139	2,979,879	293.9	53,230		50,824		59,724			(2,406)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/02/2027	6,957	2,060,173	296.13	32,002		30,556		35,484			(1,447)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/03/2027	7,458	2,199,488	294.93	36,915		35,248		41,155			(1,667)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/04/2027	5,971	1,759,742	294.7	29,976		28,623		33,462			(1,353)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2027	13,135	3,728,118	283.83	119,003		113,639		138,306			(5,364)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2027	21,183	6,061,816	286.17	170,520		162,833		196,899			(7,687)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/05/2027	6,597	1,926,786	292.09	38,524		36,787		43,546			(1,737)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/06/2027	21,405	6,088,977	284.46	188,153		179,680		218,132			(8,474)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/06/2027	36,545	10,484,101	286.88	283,591		270,819		326,812			(12,772)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/09/2024	08/06/2027	9,935	2,910,900	292.99	55,140		52,657		62,077			(2,483)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/01/2025	9,791	1,028,569	105.05	15,284		13,163		15,879			(2,122)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/05/2025	36,891	3,835,891	103.98	74,224		64,036		79,296			(10,188)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/06/2025	25,777	2,680,542	103.99	51,786		44,698		55,321			(7,088)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/07/2025	17,061	1,771,067	103.81	35,708		30,834		38,283			(4,874)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	07/31/2026	10,020	1,055,279	105.32	20,540		19,137		20,820			(1,404)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/03/2026	8,739	918,859	105.15	18,473		17,216		18,782			(1,257)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/05/2026	10,298	1,066,325	103.55	28,308		26,387		29,477			(1,921)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/07/2026	11,638	1,218,522	104.7	26,593		24,794		27,227			(1,800)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/02/2027	34,075	3,575,821	104.94	86,482		82,573		87,099			(3,909)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/02/2027	43,747	4,630,669	105.85	97,688		93,272		97,251			(4,416)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/05/2027	48,178	4,988,809	103.55	147,472		140,824		150,900			(6,648)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/05/2027	86,276	8,996,886	104.28	239,762		228,954		243,334			(10,808)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/06/2027	72,005	7,473,356	103.79	213,638		204,016		218,013			(9,622)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/08/2024	08/06/2027	169,267	17,690,065	104.51	456,174		435,629		461,672			(20,545)				03
AUG 25 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/13/2024	08/05/2025	3,574	1,316,603	368.43	37,379		32,431		49,268			(4,949)				03
AUG 27 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/13/2024	08/05/2027	12,952	4,816,527	371.88	192,723		184,375		203,063			(8,348)				03
AUG 27 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	08/13/2024	08/05/2027	4,558	1,733,897	380.43	52,140		49,882		52,533			(2,259)				03

STATEMENT AS OF SEPTEMBER 30, 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	.08/13/2024	.08/06/2025	4,933	1,817,980	368.5		51,505		44,705		67,804			(6,800)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/06/2027	7,583	2,809,995	370.57		117,307		112,231		124,298			(5,077)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/07/2025	5,432	2,011,724	370.34		51,442		44,670		67,682			(6,772)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/06/2027	10,272	3,836,803	373.53		145,653		139,350		152,190			(6,304)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/08/2025	4,936	1,829,807	370.72		45,854		39,834		60,265			(6,020)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/06/2027	4,589	1,745,561	380.4		52,587		50,311		52,972			(2,276)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/12/2025	8,549	3,183,387	372.39		72,833		63,377		95,289			(9,456)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/09/2027	3,826	1,418,901	370.84		58,808		56,270		62,208			(2,538)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/07/2026	5,130	1,899,915	370.34		64,486		60,289		76,196			(4,198)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/09/2027	7,207	2,735,743	379.61		84,823		81,162		85,823			(3,661)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/10/2026	3,577	1,338,429	374.17		38,811		36,295		45,383			(2,516)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/10/2027	8,138	3,115,728	382.84		86,430		82,704		85,708			(3,727)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/12/2026	1,134	423,797	373.63		12,590		11,776		14,739			(814)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/10/2027	4,138	1,597,993	386.15		39,396		37,698		38,218			(1,699)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/05/2027	5,787	2,131,128	368.29		95,594		91,453		102,242			(4,141)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/11/2027	2,908	1,110,146	381.71		32,050		30,669		32,010			(1,381)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/12/2027	4,073	1,512,294	371.31		61,785		59,126		65,218			(2,659)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/13/2024	.08/12/2027	7,354	2,782,479	378.34		90,239		86,355		91,902			(3,884)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/28/2025	6,452	2,420,697	375.2		48,130		41,731		59,903			(6,399)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/29/2025	6,071	2,270,856	374.07		48,383		41,969		60,521			(6,414)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/29/2025	7,054	2,646,912	375.25		52,480		45,523		65,355			(6,957)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/30/2025	5,193	1,947,452	375.03		39,206		34,023		48,833			(5,182)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/30/2025	4,442	1,665,395	374.91		33,805		29,336		42,088			(4,468)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/30/2025	6,880	2,580,752	375.1		51,739		44,900		64,418			(6,839)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/31/2025	3,349	1,265,201	377.76		21,502		18,668		26,419			(2,834)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/31/2025	3,168	1,196,956	377.79		20,309		17,632		24,942			(2,677)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/31/2025	13,848	5,230,961	377.75		88,902		77,184		109,306			(11,718)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.08/01/2025	4,443	1,656,147	372.73		38,390		33,344		48,123			(5,046)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.08/14/2024	.07/18/2025	6,028	2,274,120	377.23		39,125		33,768		48,457			(5,356)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	06/26/2026	5,746	1,084,819	188.81		47,286		47,286		54,180							03
AUG 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	08/01/2025	8,356	3,112,666	372.5		73,116		63,507		91,729			(9,610)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/18/2025	5,912	2,229,215	377.07		38,723		33,422		48,035			(5,301)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	08/01/2025	14,774	5,544,804	375.31		110,066		95,600		136,775			(14,466)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/21/2025	4,623	1,743,642	377.13		30,330		26,214		37,564			(4,116)				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/02/2026	8,662	1,630,989	188.3		73,884		73,884		84,792							03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/22/2025	4,434	1,674,102	377.55		28,378		24,539		35,068			(3,839)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/10/2026	7,777	1,477,681	190.01		59,337		59,337		67,586							03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/22/2025	3,707	1,401,558	378.08		22,947		19,842		28,280			(3,105)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/17/2026	7,463	1,434,597	192.22		48,959		48,959		55,059							03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/23/2025	4,732	1,787,384	377.69		30,098		26,038		37,123			(4,060)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/23/2025	12,228	4,618,945	377.72		77,651		67,176		95,731			(10,475)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/30/2026	9,326	1,782,231	191.11		66,679		66,679		75,286							03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/24/2025	4,812	1,806,639	375.45		35,127		30,402		43,780			(4,725)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/24/2025	8,795	3,304,472	375.72		63,148		54,655		78,647			(8,494)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/03/2025	3,966	741,222	186.91		31,051		26,601		38,617			(4,450)				03
JUL 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/18/2025	4,706	891,021	189.33		29,978		25,874		36,829			(4,104)				03
Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025	4,876	1,828,954	375.08		36,425		31,540		45,467			(4,885)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/31/2025	5,550	1,057,255	190.48		32,137		27,901		38,942			(4,236)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025	4,608	1,726,563	374.65		35,301		30,567		44,146			(4,734)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025	14,923	5,582,638	374.1		118,040		102,209		147,908			(15,830)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025	16,251	6,098,338	375.25		120,260		104,132		149,912			(16,128)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/10/2027	3,881	1,117,127	287.84		28,681		27,545		32,947			(1,136)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/10/2027	6,000	1,757,693	292.96		33,419		32,096		37,638			(1,323)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/11/2027	4,770	1,357,835	284.65		41,596		39,951		48,197			(1,645)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/11/2027	3,345	983,224	293.97		17,593		16,897		19,708			(696)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/11/2027	3,468	1,024,555	295.42		16,751		16,088		18,627			(663)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2027	11,613	3,302,527	284.39		102,656		98,599		118,959			(4,057)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2027	10,143	2,909,078	286.82		79,213		76,082		91,175			(3,131)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/12/2027	3,461	1,012,702	292.63	19,657	18,880	22,175		22,175			(777)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/12/2027	5,531	1,630,215	294.75	27,820	26,721	31,027		31,027			(1,100)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/13/2027	12,243	3,487,168	284.84	105,898	101,717	122,505		122,505			(4,181)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/13/2027	10,639	3,055,647	287.22	81,386	78,172	93,574		93,574			(3,214)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/13/2027	6,036	1,772,840	293.73	32,230	30,958	36,137		36,137			(1,273)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/01/2025	3,538	1,012,305	286.13	16,557	14,506	22,457		22,457			(2,052)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/08/2025	6,658	1,899,101	285.23	34,223	30,066	46,234		46,234			(4,157)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/12/2025	12,120	3,459,193	285.42	61,568	54,173	83,014		83,014			(7,395)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/13/2025	12,670	3,610,990	285	66,898	58,885	90,204		90,204			(8,013)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/14/2025	6,285	1,795,882	285.76	31,046	27,338	41,795		41,795			(3,708)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/10/2026	3,591	1,027,881	286.27	23,913	22,487	28,969		28,969			(1,426)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/12/2026	4,092	1,172,544	286.53	26,804	25,210	32,478		32,478			(1,594)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/14/2026	3,012	860,448	285.66	20,904	19,664	25,344		25,344			(1,240)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/09/2027	18,651	5,356,934	287.22	142,307	136,667	163,860		163,860			(5,640)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/09/2027	5,104	1,497,688	293.41	27,717	26,619	31,121		31,121			(1,098)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/09/2027	15,097	4,301,417	284.92	129,834	124,688	150,292		150,292			(5,145)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/15/2024	08/09/2027	6,541	1,930,746	295.19	31,984	30,716	35,615		35,615			(1,268)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/16/2024	08/15/2025	175,471	57,673,680	328.68	1,363,407	1,204,343	1,806,619		1,806,619			(159,064)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/16/2024	08/14/2026	11,710	3,848,820	328.68	127,404	120,013	157,519		157,519			(7,391)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/16/2024	08/15/2025	216,361	81,133,354	374.99	1,895,326	1,674,204	2,072,355		2,072,355			(221,121)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/16/2024	08/14/2026	21,219	7,956,984	374.99	252,084	237,460	260,330		260,330			(14,624)				03
AUG 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/16/2024	08/15/2025	93,665	26,806,912	286.2	713,727	630,459	696,553		696,553			(83,268)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	7,231,853	7,231,853	5,543.22	334,112	295,132	356,900		356,900			(38,980)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	22,315,199	22,315,199	5,543.22	1,042,120	920,539	1,116,385		1,116,385			(121,581)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	22,344,528	22,344,528	5,543.22	1,144,040	1,010,569	1,253,245		1,253,245			(133,471)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	16,296,563	16,296,563	5,543.22	914,237	807,576	1,058,656		1,058,656			(106,661)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	10,985,451	10,985,451	5,543.22	450,403	397,856	473,068		473,068			(52,547)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	111,797,503	111,797,503	5,543.22	4,214,766	3,723,043	4,393,361		4,393,361			(491,723)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	08/16/2024	08/15/2025	86,605,476	86,605,476	5,543.22	3,793,320	3,350,766	4,019,098		4,019,098			(442,554)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/10/2026	9,903	1,037,483	104.76		24,362		22,941		22,953			(1,421)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/12/2026	13,298	1,385,412	104.18		35,919		33,829		34,221			(2,089)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/13/2026	10,840	1,133,837	104.6		27,403		25,811		25,893			(1,592)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/14/2026	14,788	1,544,135	104.42		38,492		36,259		36,496			(2,233)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/14/2026	2,229	234,194	105.08		5,213		4,911		4,880			(302)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/06/2027	25,173	2,622,805	104.19		75,847		72,900		71,952			(2,947)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/06/2027	70,810	7,422,984	104.83		195,931		188,318		184,174			(7,612)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/09/2027	41,714	4,345,389	104.17		126,061		121,177		119,676			(4,884)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/09/2027	32,612	3,421,632	104.92		89,226		85,769		83,768			(3,457)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/12/2027	55,177	5,748,375	104.18		166,636		160,197		158,148			(6,439)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/12/2027	57,800	6,064,959	104.93		158,083		151,975		148,339			(6,108)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/13/2027	67,669	7,065,268	104.41		198,336		190,680		187,606			(7,656)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/13/2027	63,220	6,647,558	105.15		167,848		161,369		157,012			(6,479)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/01/2025	10,304	1,093,473	106.12		13,869		12,186		12,315			(1,684)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/08/2025	50,265	5,240,126	104.25		106,210		93,573		101,303			(12,637)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/12/2025	57,555	6,011,639	104.45		116,837		103,091		110,752			(13,746)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/13/2025	35,690	3,732,774	104.59		70,273		62,029		66,335			(8,244)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/14/2025	24,178	2,531,386	104.7		46,493		41,054		43,722			(5,439)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	07/02/2026	3,294	357,374	108.5		4,009		3,761		3,440			(247)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/15/2024	08/07/2026	12,109	1,260,923	104.13		32,900		30,973		31,369			(1,927)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/10/2027	7,315	2,463,786	336.8		65,106		62,150		76,073			(2,956)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/12/2027	15,532	5,077,128	326.89		206,415		197,064		245,220			(9,351)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/12/2027	6,958	2,317,583	333.1		72,429		69,148		85,277			(3,281)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/07/2025	10,237	3,311,159	323.44		90,907		68,983		125,484			(21,925)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/16/2027	7,156	2,357,571	329.45		86,374		82,478		102,315			(3,896)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/14/2025	10,249	3,326,334	324.56		84,450		64,888		116,515			(19,562)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/17/2027	7,569	2,563,002	338.6		62,599		59,779		72,810			(2,820)				03
FEB 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/21/2025	9,186	2,994,873	326.04		68,157		52,970		94,017			(15,187)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/19/2027	8,968	2,931,057	326.85		119,717		114,335		142,216			(5,382)				03

STATEMENT AS OF SEPTEMBER 30, 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/24/2025	2,608	868,895	333.15	10,302		8,043		14,018			(2,259)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/19/2027	10,242	3,441,772	336.06	94,632		90,378		110,739			(4,254)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/22/2027	9,083	3,026,462	333.2	94,736		90,491		111,494			(4,245)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/06/2026	9,426	3,104,955	329.39	88,419		81,631		108,476			(6,789)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/22/2027	12,044	4,107,855	341.08	89,605		85,590		103,411			(4,015)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/13/2026	8,753	2,897,603	331.04	75,801		70,057		92,672			(5,745)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/23/2027	7,611	2,536,090	333.23	79,303		75,753		93,352			(3,550)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/20/2026	13,315	4,422,660	332.15	109,451		101,262		133,417			(8,189)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/25/2027	8,976	3,048,131	339.6	71,536		68,341		82,858			(3,195)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/25/2026	2,433	815,715	335.31	16,907		15,654		20,436			(1,254)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/01/2027	6,875	2,299,991	334.55	66,893		63,825		78,630			(3,068)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/03/2027	7,456	2,493,440	334.4	73,148		69,801		85,950			(3,347)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/05/2027	8,844	2,878,113	325.43	123,728		118,079		147,278			(5,649)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/05/2027	8,439	2,818,502	334	84,218		80,372		99,093			(3,845)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/08/2027	8,907	2,916,880	327.47	115,617		110,356		137,298			(5,261)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/19/2024	02/09/2027	7,359	2,441,980	331.82	80,511		76,852		95,109			(3,660)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	6,949	38,522,330	5,543.22	3,341,553		2,959,927		3,938,596			(381,626)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	586	3,282,321	5,598.65	260,049		230,350		308,480			(29,699)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	10,002	55,445,060	5,543.22	4,822,548		4,271,783		5,668,807			(550,764)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	1,313	7,276,529	5,543.22	631,252		559,159		743,966			(72,093)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	110	610,854	5,570.94	50,672		44,885		59,907			(5,787)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	965	5,350,649	5,543.22	464,300		411,274		547,060			(53,026)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	5,954	33,002,891	5,543.22	2,869,140		2,541,467		3,374,278			(327,673)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	3,528	19,553,764	5,543.22	1,696,326		1,502,595		1,999,214			(193,731)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	171	950,180	5,570.94	78,820		69,818		93,185			(9,002)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	1,395	7,734,122	5,543.22	670,953		594,326		790,751			(76,627)				03
AUG 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/14/2026	190	1,115,824	5,861.96	101,750		95,980		114,200			(5,770)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFQGFNF3BB653	08/19/2024	08/15/2025	628	3,481,807	5,543.22	302,053		267,557		355,987			(34,496)				03

STATEMENT AS OF SEPTEMBER 30, 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 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3B8653	08/19/2024	08/15/2025	874	5,158,445	5,903.53	232,647	206,077	283,504					(26,570)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3B8653	08/19/2024	08/15/2025	864	5,270,592	6,097.54	151,267	133,991	189,241					(17,276)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3B8653	08/19/2024	08/15/2025	120	739,211	6,139.12	18,437	16,332	23,939					(2,106)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3B8653	08/19/2024	08/15/2025	2,002	12,319,723	6,152.97	306,763	271,729	385,064					(35,034)				03
AUG 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHNSJPFGFNF3B8653	08/19/2024	08/15/2025	183	1,130,997	6,166.83	26,177	23,187	34,098					(2,990)				03
AUG 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB6K528	08/16/2024	08/15/2025	86,808	9,081,805	104.62	170,403	150,942	160,432					(19,461)				03
AUG 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LRO1WP21HZNB6K528	08/16/2024	08/14/2026	19,130	2,001,341	104.62	48,302	45,563	45,551					(2,739)				03
AUG 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8M8P8K5P83	08/16/2024	08/15/2025	246,833	60,881,456	246.65	1,211,952	1,073,540	1,475,082					(138,412)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	08/20/2024	05/21/2027	11,516	4,457,431	387.08	114,925	110,337	97,792					(4,588)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/10/2025	277	1,583,382	5,723	94,768	82,995	112,822					(11,772)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	08/20/2024	05/21/2027	22,730	8,876,606	390.52	201,617	193,568	166,121					(8,049)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/17/2025	323	1,886,121	5,831.44	92,032	80,842	111,081					(11,189)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	08/20/2024	05/24/2027	15,159	5,842,932	385.45	160,228	153,851	138,185					(6,377)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/18/2025	140	811,785	5,792.26	43,189	37,954	51,687					(5,235)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	08/20/2024	05/24/2027	8,940	3,532,809	395.19	67,315	64,635	52,915					(2,679)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/24/2026	250	1,458,106	5,836.16	130,944	123,138	145,829					(7,806)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	08/20/2024	05/25/2027	21,577	8,308,420	385.06	231,089	221,901	200,032					(9,188)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/26/2026	381	2,239,477	5,878.2	191,061	179,706	212,776					(11,356)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/07/2026	247	1,471,700	5,960.47	114,008	107,341	127,291					(6,667)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/14/2026	241	1,424,979	5,902.49	120,374	113,406	134,044					(6,968)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/17/2026	227	1,379,097	6,067.3	93,700	88,299	104,389					(5,401)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/17/2027	289	1,702,381	5,891	202,731	194,850	223,448					(7,881)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/25/2027	287	1,651,331	5,749.96	226,047	217,328	247,897					(8,719)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/25/2027	477	2,874,102	6,023.35	302,357	290,694	334,816					(11,663)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	06/30/2027	215	1,270,447	5,920.07	148,705	142,996	164,038					(5,708)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/02/2027	245	1,443,978	5,903.91	171,989	165,399	189,507					(6,590)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/09/2027	245	1,481,393	6,046.01	154,757	148,867	170,959					(5,890)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/12/2027	206	1,268,774	6,151.63	119,279	114,752	132,335					(4,527)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	08/20/2024	07/16/2027	233	1,386,868	5,942.53	160,885	154,803	177,611					(6,083)				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	08/20/2024	05/16/2025	9,402	3,584,063	381.19		49,174		41,807		50,292			(7,367)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	08/20/2024	05/10/2027	9,740	3,683,423	378.19		129,342		124,121		118,095			(5,221)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Royal Bank of																		
MAY 27 JPMorgan	Annuity		Index	Canada ES71P3U3RH1GC71XBU11	08/20/2024	07/19/2027	249	1,523,631	6,131.31		147,351		141,795		163,299			(5,555)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 25 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/10/2027	16,678	6,433,465	385.75		173,116		166,128		148,943			(6,988)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/23/2025	4,958	1,896,309	382.5		23,995		20,492		24,108			(3,503)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 26 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/10/2027	9,667	3,789,668	392.03		80,621		77,367		65,497			(3,254)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 26 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/08/2026	9,802	3,733,072	380.86		87,137		81,551		85,735			(5,586)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/13/2026	8,691	3,328,032	382.94		70,656		66,163		68,502			(4,493)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/11/2027	13,888	5,323,543	383.31		156,383		150,077		137,401			(6,306)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 26 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/15/2026	8,789	3,361,005	382.4		73,390		68,738		71,391			(4,652)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/14/2027	13,088	4,972,738	379.96		164,641		158,022		148,342			(6,619)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/14/2027	30,315	11,681,497	385.34		319,518		306,673		276,035			(12,845)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 26 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/21/2026	12,381	4,793,660	387.19		83,198		77,974		77,986			(5,224)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/22/2026	10,321	3,959,912	383.66		81,952		76,814		78,929			(5,138)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/14/2027	9,386	3,650,904	388.97		87,384		83,871		73,119			(3,513)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/14/2027	10,774	4,234,782	393.04		86,950		83,454		69,901			(3,495)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/07/2027	11,403	4,295,963	376.75		158,155		151,752		145,890			(6,403)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/17/2027	18,420	7,112,775	386.15		189,355		181,765		162,387			(7,589)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/07/2027	42,449	16,297,954	383.94		466,941		448,037		408,253			(18,905)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MAY 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/20/2024	05/18/2027	13,066	5,117,960	391.7		110,931		106,489		90,392			(4,442)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	Royal Bank of																		
JUN 25 FIA Call	Annuity		Index	Canada ES71P3U3RH1GC71XBU11	08/20/2024	06/20/2025	268	1,530,478	5,705.63		90,249		78,296		107,898			(11,954)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGQFUS7RNE97	08/20/2024	05/21/2027	12,602	4,811,635	381.81		149,840		143,858		133,141			(5,982)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Royal Bank of																		
AUG 27 JPMorgan	Annuity		Index	Canada ES71P3U3RH1GC71XBU11	08/20/2024	07/02/2025	265	1,507,866	5,685.77		94,973		82,875		113,145			(12,099)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/19/2027	2,573	1,006,333	391.07		24,395		23,523		19,476			(872)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/20/2027	4,608	1,734,757	376.45		68,939		66,477		61,850			(2,462)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/20/2027	7,126	2,728,984	382.96		87,650		84,520		75,020			(3,130)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 25 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/13/2027	9,735	3,640,415	373.96		156,146		150,533		142,376			(5,613)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/13/2025	3,351	1,254,003	374.26		32,568		28,990		33,488			(3,578)				03
MOZAIC2 Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 27 JPMorgan	Annuity		Index	NA 7H6GLXDRUGQFUS7RNE97	08/21/2024	08/13/2027	7,678	2,896,727	377.29		111,788		107,769		99,735			(4,018)				03

STATEMENT AS OF SEPTEMBER 30, 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	.08/21/2024	.08/14/2025	2,742	1,028,249	375.06		25,551		22,752		26,121			(2,799)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/13/2027	2,543	966,822	380.23		33,895		32,676		29,625			(1,218)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/15/2025	3,876	1,456,751	375.8		34,733		30,938		35,318			(3,794)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/13/2027	2,569	993,952	386.91		27,796		26,797		23,037			(999)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/15/2025	2,678	1,011,701	377.73		21,561		19,205		21,573			(2,355)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/16/2027	4,757	1,787,857	375.86		72,302		69,710		65,131			(2,592)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/20/2025	4,431	1,673,400	377.62		36,161		32,265		36,175			(3,896)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/16/2027	4,642	1,762,417	379.67		63,038		60,778		55,306			(2,260)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.07/15/2026	348	133,321	383.25		3,054		2,882		2,847			(172)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/16/2027	2,817	1,093,622	388.28		29,208		28,161		23,921			(1,047)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/14/2026	3,127	1,176,199	376.19		37,363		35,342		36,401			(2,021)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/17/2027	2,576	968,195	375.82		39,210		37,806		35,336			(1,404)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/14/2026	3,042	1,151,948	378.62		33,041		31,254		31,757			(1,787)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/17/2027	4,147	1,622,198	391.22		39,060		37,661		31,149			(1,399)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/20/2026	1,769	668,728	377.93		19,836		18,771		19,125			(1,064)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/18/2027	2,651	1,007,377	379.94		35,741		34,462		31,296			(1,279)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/19/2027	7,652	2,881,098	376.53		114,164		110,083		102,371			(4,081)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/19/2027	5,627	2,140,115	380.31		75,012		72,330		65,522			(2,681)				03
AUG 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	.08/21/2024	.08/19/2027	2,468	961,164	389.52		24,602		23,722		19,936			(879)				03
JUN 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.06/26/2026	3,440	1,226,371	356.47		37,568		35,547		34,769			(2,022)				03
JUL 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/02/2026	3,886	1,386,273	356.76		42,082		39,838		38,821			(2,244)				03
JUL 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/07/2026	2,768	1,001,393	361.72		24,528		23,230		21,495			(1,299)				03
JUL 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/10/2026	4,539	1,639,752	361.26		41,078		38,913		36,182			(2,165)				03
JUL 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/17/2026	3,373	1,210,014	358.73		34,068		32,290		30,777			(1,777)				03
JUL 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/21/2026	4,528	1,627,947	359.49		44,470		42,163		39,850			(2,307)				03
JUN 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.06/18/2026	5,775	2,061,082	356.88		61,680		58,321		56,962			(3,359)				03
JUN 26 ABGAVL Call	Annuity	N/A	Index	UBS AG	.08/22/2024	.06/24/2026	3,658	1,303,718	356.4		40,019		37,859		37,068			(2,160)				03
JUN 25 ABGAVL Index	Annuity	N/A	Index	UBS AG	.08/22/2024	.06/27/2025	2,728	967,301	354.52		23,929		21,104		24,354			(2,824)				03
JUL 25 ABGAVL Index	Annuity	N/A	Index	UBS AG	.08/22/2024	.07/08/2025	2,528	901,378	356.59		19,894		17,627		19,742			(2,266)				03

STATEMENT AS OF SEPTEMBER 30, 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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JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	08/22/2024	07/18/2025	3,317	1,182,121	356.33	26,872		23,904		26,665			(2,967)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/13/2026	6,083	2,412,265	396.55	75,771		71,967		96,652			(3,804)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/05/2027	8,169	3,335,321	408.28	82,615		79,846		103,483			(2,769)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/13/2027	232	1,398,583	6,036.44	155,258		150,231		168,014			(5,027)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/06/2027	29,126	11,548,285	396.5	429,544		415,159		526,013			(14,385)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/19/2027	484	2,915,016	6,021.64	328,949		318,357		356,878			(10,592)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/09/2027	12,135	4,895,725	403.45	144,196		139,381		178,934			(4,815)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/20/2027	364	2,044,478	5,611.61	333,136		322,419		357,849			(10,717)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/10/2027	8,530	3,455,056	405.03	96,368		93,152		119,905			(3,215)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/20/2027	754	4,589,472	6,086.51	487,736		472,046		529,264			(15,690)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/10/2027	4,944	2,033,574	411.3	45,284		43,774		56,970			(1,511)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/12/2027	10,714	4,252,732	396.92	156,429		151,220		191,539			(5,209)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/08/2025	313	1,694,980	5,419.6	183,878		165,278		204,765			(18,600)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/12/2027	5,415	2,219,020	409.78	52,289		50,547		65,598			(1,741)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/12/2025	433	2,381,675	5,503.2	229,265		206,339		257,247			(22,927)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/13/2027	5,754	2,278,463	396.01	86,344		83,471		105,565			(2,873)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/14/2025	324	1,811,245	5,583.54	154,163		138,834		173,978			(15,329)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/13/2027	11,546	4,660,521	403.66	136,504		131,963		169,397			(4,542)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/15/2025	407	2,320,160	5,707.23	160,551		144,632		182,703			(15,919)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/19/2025	272	1,551,801	5,709.35	107,524		96,983		122,731			(10,542)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/20/2025	264	1,524,159	5,781.87	92,651		83,593		106,456			(9,058)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/21/2025	362	2,107,462	5,819.79	119,434		107,790		137,772			(11,644)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/22/2025	237	1,307,813	5,528.93	122,998		111,040		137,907			(11,958)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/22/2025	77	442,802	5,769.41	27,777		25,077		31,726			(2,701)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	07/31/2026	61	330,453	5,442.24	49,099		46,655		53,144			(2,444)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/07/2026	412	2,268,154	5,511.65	315,656		300,096		341,565			(15,561)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/21/2024	08/05/2025	10,087	3,980,738	394.66	100,915		90,355		139,248			(10,561)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/12/2026	238	1,320,874	5,548.49	177,274		168,596		192,204			(8,678)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	08/23/2024	08/14/2026	282	1,588,868	5,627.3	196,470		186,880		212,850			(9,591)				03

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

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AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/07/2025	7,060	2,781,773	394.04		73,152		65,541		100,449			(7,611)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/17/2026	208	1,225,218	5,884.53		112,789		107,307		122,431			(5,483)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/08/2025	6,681	2,639,309	395.05		65,787		58,962		90,751			(6,825)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/14/2026	844	336,590	399.03		9,568		9,088		12,292			(480)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/21/2026	298	1,718,530	5,771.72		181,904		173,111		196,966			(8,794)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/12/2025	8,030	3,177,679	395.72		76,680		68,815		106,030			(7,865)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/02/2027	7,692	3,053,580	396.99		111,608		107,857		136,858			(3,752)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/06/2027	358	1,936,368	5,409.15		370,108		358,047		395,808			(12,061)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/14/2025	8,029	3,186,026	396.8		72,697		65,283		100,813			(7,414)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/02/2027	6,674	2,743,219	411.04		61,319		59,258		77,242			(2,061)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/09/2027	425	2,379,004	5,593.05		391,211		378,498		420,257			(12,713)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/14/2025	951	379,008	398.57		7,817		7,019		10,940			(797)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/03/2027	5,615	2,306,600	410.78		52,098		50,348		65,576			(1,750)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/12/2027	348	2,028,078	5,825.97		273,044		264,195		294,433			(8,849)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	07/31/2026	700	276,299	394.55		9,321		8,844		11,849			(477)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/04/2027	6,585	2,671,300	405.67		72,618		70,182		90,523			(2,436)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/13/2027	383	2,155,217	5,620.74		347,450		336,201		372,896			(11,250)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/07/2026	5,359	2,119,467	395.53		69,034		65,539		87,946			(3,495)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/05/2027	14,732	5,827,347	395.57		223,433		215,944		273,054			(7,489)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/13/2027	334	1,973,842	5,913.78		245,835		237,875		265,319			(7,960)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/13/2027	66,637	7,020,899	105.36		179,521		173,708		160,309			(5,812)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/16/2027	29,504	3,088,440	104.68		87,095		84,283		78,682			(2,812)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/16/2027	48,697	5,134,640	105.44		129,876		125,682		115,852			(4,193)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/19/2027	42,987	4,501,168	104.71		126,511		122,437		114,200			(4,073)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/19/2027	35,087	3,700,292	105.46		93,402		90,395		83,280			(3,007)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/20/2027	45,313	4,744,715	104.71		133,401		129,110		120,409			(4,291)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/20/2027	113,559	11,977,106	105.47		302,068		292,351		269,206			(9,717)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/15/2025	44,806	4,694,337	104.77		90,150		81,212		79,660			(8,938)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/19/2025	15,169	1,591,075	104.89		29,837		26,912		26,265			(2,925)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/20/2025	34,259	3,596,176	104.97		66,257		59,779		58,159			(6,478)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/21/2025	14,194	1,488,637	104.88		28,033		25,300		24,695			(2,733)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/14/2026	13,746	1,441,218	104.85		35,024		33,314		31,394			(1,710)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/14/2026	17,748	1,874,373	105.61		39,933		37,984		35,184			(1,949)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/19/2026	15,236	1,601,626	105.12		37,252		35,447		33,204			(1,806)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/21/2026	4,741	497,996	105.04		11,753		11,185		10,494			(568)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/22/2024	08/13/2027	50,841	5,319,468	104.63		150,997		146,108		136,467			(4,889)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/22/2025	4,041	1,160,717	287.25		20,972		18,933		23,542			(2,039)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/14/2026	4,577	1,304,110	284.91		37,717		35,876		40,433			(1,841)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/20/2026	4,450	1,275,699	286.67		33,064		31,463		35,120			(1,601)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/14/2026	8,462	2,431,522	287.33		60,168		57,231		63,678			(2,937)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/18/2026	6,022	1,729,995	287.27		43,059		40,968		45,603			(2,090)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/21/2026	3,934	1,131,339	287.56		27,697		26,358		29,250			(1,339)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/13/2027	8,893	2,535,141	285.06		84,665		81,924		87,959			(2,741)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/13/2027	9,249	2,657,944	287.39		78,335		75,799		80,582			(2,536)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/16/2027	11,655	3,324,521	285.24		110,025		106,472		114,288			(3,552)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/16/2027	9,053	2,604,229	287.66		75,775		73,328		77,790			(2,447)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/16/2027	7,753	2,276,525	293.63		47,138		45,616		46,791			(1,522)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/17/2027	10,194	2,986,539	292.97		64,324		62,249		64,130			(2,075)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/18/2027	4,906	1,441,498	293.83		29,533		28,582		29,270			(952)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/19/2027	6,041	1,725,001	285.53		56,306		54,493		58,370			(1,813)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/19/2027	11,762	3,387,387	287.99		96,920		93,800		99,301			(3,121)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/20/2027	22,794	6,520,668	286.07		206,969		200,311		213,983			(6,658)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/20/2027	33,221	9,580,463	288.39		268,090		259,465		274,304			(8,624)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/20/2027	6,826	2,012,513	294.83		38,840		37,591		38,265			(1,249)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/15/2025	15,199	4,341,913	285.68		89,823		80,917		101,911			(8,906)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/15/2025	4,367	1,255,719	287.55		21,878		19,709		24,523			(2,169)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/19/2025	4,852	1,387,774	286.05		27,896		25,161		31,562			(2,735)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/20/2025	7,278	2,081,158	285.95		42,285		38,151		47,829			(4,134)				03

STATEMENT AS OF SEPTEMBER 30, 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)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/23/2024	08/21/2025	5,461	1,565,270	286.65		29,869		26,957		33,650			(2,912)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/06/2025	5,013	1,847,523	368.52		66,828		60,380		68,830			(6,448)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/07/2025	6,458	2,378,970	368.35		86,802		78,450		89,492			(8,351)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/07/2025	7,092	2,618,805	369.28		91,199		82,424		93,570			(8,774)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/08/2025	7,987	2,961,682	370.83		95,281		86,140		96,922			(9,140)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/08/2025	3,750	1,390,745	370.9		44,583		40,306		45,327			(4,277)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/08/2025	27,387	10,152,242	370.7		328,914		297,361		334,752			(31,553)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/11/2025	3,472	1,287,003	370.72		41,764		37,792		42,480			(3,972)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/12/2025	5,288	1,960,862	370.81		63,404		57,391		64,429			(6,012)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/12/2025	5,974	2,218,142	371.29		69,957		63,323		70,875			(6,634)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/13/2025	4,966	1,850,842	372.72		54,127		49,009		54,352			(5,118)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/13/2025	6,639	2,478,500	373.34		70,105		63,476		70,082			(6,629)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/14/2025	5,071	1,895,082	373.72		52,534		47,581		52,380			(4,953)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/14/2025	15,793	5,901,370	373.67		164,089		148,618		163,619			(15,471)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/15/2025	4,561	1,714,232	375.83		42,282		38,307		41,479			(3,975)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/15/2025	3,005	1,128,216	375.44		28,458		25,782		27,998			(2,676)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/15/2025	14,317	5,369,530	375.04		138,591		125,561		136,715			(13,030)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/15/2025	14,920	5,610,252	376.02		136,966		124,089		134,080			(12,877)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/01/2025	4,336	1,611,586	371.68		49,256		44,433		49,909			(4,823)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/18/2025	7,887	2,964,592	375.87		73,273		66,442		71,787			(6,831)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/04/2025	4,382	1,629,829	371.9		49,390		44,596		49,934			(4,794)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/05/2025	4,344	1,595,993	367.4		60,947		55,049		63,153			(5,898)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/05/2025	8,740	3,225,411	369.06		113,439		102,461		116,557			(10,978)				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	08/27/2024	08/06/2025	5,428	1,996,003	367.71		75,126		67,877		77,715			(7,249)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/24/2026	4,826	1,198,419	248.34		28,423		27,072		32,997			(1,352)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/24/2026	7,665	1,912,665	249.53		41,545		39,569		48,128			(1,975)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/31/2026	4,951	1,235,789	249.61		26,784		25,523		31,052			(1,261)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/01/2026	7,109	1,763,494	248.08		42,083		40,013		48,812			(2,070)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/02/2026	6,803	1,692,572	248.81		38,299		36,418		44,347			(1,881)				03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/02/2026	11,245	2,830,454	251.71	51,277		48,759		58,930			(2,518)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/08/2026	19,044	4,786,271	251.33	89,696		85,330		103,311			(4,366)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/10/2026	23,320	5,881,603	252.21	103,076		98,073		118,343			(5,002)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/14/2026	4,153	1,053,559	253.66	16,489		15,694		18,855			(796)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/17/2026	10,412	2,597,102	249.44	56,536		53,820		65,492			(2,716)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/17/2026	8,356	2,106,236	252.06	37,519		35,717		43,159			(1,802)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/22/2026	19,016	4,760,586	250.34	97,174		92,540		112,367			(4,634)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/03/2025	3,979	993,432	249.68	14,602		13,038		16,343			(1,565)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/22/2025	3,631	909,012	250.38	12,779		11,490		14,245			(1,290)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	08/26/2024	07/31/2025	7,565	1,883,801	249.02	30,789		27,765		34,963			(3,024)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/21/2025	3,256	1,230,431	377.85	28,233		25,987		26,217			(2,246)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/20/2027	9,380	3,531,975	376.54	145,954		142,174		125,490			(3,780)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/20/2027	9,393	3,572,690	380.37	130,652		127,268		109,161			(3,384)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/22/2025	5,456	2,061,245	377.77	47,579		43,805		44,210			(3,774)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2025	4,170	1,574,577	377.6	36,862		33,971		34,329			(2,891)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/23/2027	6,898	2,606,144	377.8	103,611		100,935		88,282			(2,676)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/23/2027	3,628	1,384,552	381.66	48,611		47,356		40,207			(1,256)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2025	4,182	1,590,012	380.19	31,993		29,484		29,011			(2,509)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/23/2027	4,793	1,879,893	392.2	46,015		44,826		34,662			(1,189)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/27/2025	3,388	1,286,738	379.74	26,633		24,550		24,267			(2,083)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/24/2027	4,798	1,836,419	382.73	62,233		60,627		51,064			(1,606)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/28/2025	2,803	1,060,808	378.48	23,684		21,837		21,844			(1,847)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2027	10,938	4,127,937	377.4	166,364		162,079		142,151			(4,285)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/24/2026	4,263	1,617,485	379.45	47,657		45,804		43,097			(1,853)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2027	6,099	2,325,229	381.23	82,889		80,754		68,788			(2,135)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2026	3,694	1,398,282	378.49	42,929		41,264		39,072			(1,665)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/26/2027	4,773	1,872,615	392.34	45,677		44,500		34,370			(1,177)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/28/2026	1,896	716,396	377.91	22,559		21,686		20,601			(872)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/29/2024	08/27/2027	4,754	1,794,278	377.44	72,258		70,398		61,714			(1,860)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/27/2027	7,888	3,006,470	381.14		107,515		104,748		89,303			(2,767)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/27/2027	5,554	2,177,574	392.1		53,592		52,213		40,431			(1,379)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/22/2025	14,029	1,479,794	105.48		23,344		21,554		20,825			(1,791)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/26/2025	18,263	1,921,403	105.21		32,544		30,076		29,317			(2,468)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/27/2025	23,180	2,435,008	105.05		42,882		39,639		38,862			(3,243)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/28/2025	18,211	1,913,436	105.07		33,581		31,049		30,402			(2,533)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/21/2026	13,227	1,386,483	104.82		33,227		31,974		30,476			(1,253)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/24/2026	10,430	1,101,523	105.61		23,040		22,175		20,799			(865)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/26/2026	15,506	1,628,234	105.01		37,849		36,432		34,600			(1,417)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/27/2026	10,488	1,100,910	104.97		25,779		24,815		23,582			(964)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/28/2026	26,694	2,813,294	105.39		61,290		59,001		55,586			(2,289)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/28/2026	6,253	660,303	105.6		13,869		13,351		12,519			(518)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/20/2027	53,988	5,654,206	104.73		155,703		151,810		143,038			(3,893)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/20/2027	57,596	6,075,180	105.48		150,152		146,398		136,329			(3,754)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/23/2027	35,212	3,696,211	104.97		98,418		95,964		90,109			(2,454)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/23/2027	41,066	4,341,466	105.72		103,650		101,066		93,792			(2,584)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/26/2027	53,789	5,646,207	104.97		150,447		146,707		137,734			(3,740)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/26/2027	67,570	7,143,515	105.72		170,682		166,439		154,448			(4,243)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/27/2027	89,086	9,346,952	104.92		250,868		244,636		229,883			(6,231)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/27/2027	77,278	8,165,961	105.67		196,672		191,787		178,056			(4,885)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/23/2027	8,733	2,527,176	289.39		73,617		71,782		68,192			(1,835)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/23/2027	6,616	1,953,132	295.2		40,955		39,934		36,289			(1,021)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/23/2027	4,315	1,282,324	297.21		23,859		23,265		20,758			(595)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/24/2027	3,047	890,163	292.17		22,241		21,687		20,195			(554)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/25/2027	3,238	954,860	294.91		20,398		19,891		18,111			(508)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/25/2027	3,424	1,017,598	297.16		19,040		18,566		16,551			(474)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/26/2027	11,680	3,354,038	287.15		110,147		107,408		103,566			(2,738)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/26/2027	18,534	5,367,664	289.61		154,760		150,912		143,045			(3,848)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/26/2027	3,275	968,939	295.9	19,549		19,063		17,195			(486)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/26/2027	3,200	951,470	297.34	17,600		17,162		15,290			(438)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/27/2027	26,738	7,688,339	287.54	247,597		241,447		232,099			(6,150)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/27/2027	25,546	7,412,831	290.18	207,175		202,029		190,818			(5,146)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/27/2027	5,238	1,551,174	296.15	30,851		30,084		27,078			(766)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/22/2025	6,360	1,821,052	286.32	41,532		38,346		40,461			(3,186)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/26/2025	7,279	2,098,503	288.29	40,399		37,335		38,484			(3,064)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/27/2025	9,339	2,688,794	287.91	53,606		49,552		51,322			(4,054)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/28/2025	6,568	1,893,131	288.25	36,648		33,884		34,935			(2,764)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/29/2025	7,294	2,109,590	289.21	37,493		34,673		35,267			(2,820)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/24/2026	3,970	1,146,064	288.7	29,138		28,044		27,323			(1,094)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/26/2026	4,457	1,279,937	287.19	35,921		34,576		34,072			(1,345)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/28/2026	11,120	3,221,825	289.74	76,726		73,861		71,252			(2,865)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/26/2026	5,153	1,489,938	289.15	36,843		35,463		34,399			(1,380)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/28/2026	6,783	1,953,300	287.95	52,233		50,282		49,287			(1,951)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/30/2024	08/23/2027	14,932	4,281,739	286.74	143,501		139,924		135,310			(3,578)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	907	5,035,735	5,550.61	235,665		220,416		509,224			(15,249)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/15/2025	481	2,669,096	5,548.48	133,828		125,169		270,764			(8,659)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/18/2025	413	2,285,250	5,537.18	110,123		103,060		236,855			(7,063)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025	412	2,302,773	5,589.12	81,763		76,534		221,090			(5,229)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/19/2025	621	3,482,587	5,608.03	146,612		137,236		324,743			(9,376)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/20/2025	442	2,460,542	5,567.97	112,484		105,311		244,311			(7,173)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025	467	2,625,371	5,617.93	67,808		63,497		241,722			(4,312)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/21/2025	452	2,538,717	5,617.75	110,894		103,843		233,810			(7,051)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/20/2026	79	435,094	5,475.63	56,541		54,789		68,601			(1,752)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025	504	2,803,455	5,566.94	79,336		74,306		279,497			(5,030)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	09/05/2024	08/22/2025	991	5,519,759	5,569.27	252,723		236,700		548,386			(16,023)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/06/2025	434	2,264,024	5,219.05		114,107		106,523		352,695			(7,584)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/07/2025	643	3,341,733	5,195.48		114,084		106,525		535,606			(7,560)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/07/2025	952	4,948,457	5,196.54		314,836		293,974		792,139			(20,863)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025	530	2,828,255	5,336.23		72,818		68,007		381,605			(4,811)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025	572	3,049,461	5,330.48		124,897		116,645		414,502			(8,251)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025	547	2,916,216	5,332.46		147,893		138,122		395,385			(9,771)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025	577	3,080,756	5,337.6		171,861		160,507		414,941			(11,354)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/11/2025	394	2,092,407	5,312.97		120,150		112,283		291,839			(7,867)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/12/2025	498	2,650,923	5,324.85		144,269		134,851		364,588			(9,418)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/13/2025	528	2,840,419	5,375.61		145,762		136,274		366,232			(9,487)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/14/2025	396	2,149,912	5,425.92		92,876		86,849		259,358			(6,027)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/14/2025	479	2,607,371	5,442.34		137,384		128,468		307,551			(8,916)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025	480	2,665,119	5,548.17		61,097		57,144		270,486			(3,953)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025	616	3,413,896	5,546.09		121,799		113,918		347,556			(7,881)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025	638	3,535,707	5,541.86		156,878		146,727		362,228			(10,151)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	09/03/2025	2,229	234,295	105.09		3,803		3,570		3,730			(233)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	08/28/2026	14,462	1,516,013	104.83		34,520		33,462		33,369			(1,058)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	08/28/2026	12,699	1,340,525	105.56		26,821		25,999		25,617			(822)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	09/04/2024	09/02/2026	10,880	1,149,544	105.66		22,651		21,962		21,601			(689)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	09/04/2024	09/03/2026	11,216	1,177,528	104.99		26,144		25,349		25,210			(794)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	09/04/2024	09/03/2026	4,238	445,957	105.22		9,511		9,222		9,135			(289)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	08/27/2027	64,048	6,713,524	104.82		175,428		171,861		167,742			(3,567)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	08/27/2027	65,293	6,894,270	105.59		160,947		157,674		152,296			(3,272)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	09/03/2027	34,694	3,627,555	104.56		98,599		96,607		94,555			(1,992)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	09/03/2027	65,264	6,874,210	105.33		167,140		163,763		158,673			(3,377)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	09/04/2024	08/29/2025	45,925	4,819,875	104.95		80,461		75,461		79,195			(5,000)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	09/04/2024	09/03/2025	26,000	2,724,245	104.78		47,657		44,737		47,106			(2,921)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/29/2025	 481	 2,749,084	 5,719.87	.....	..... 137,558	 129,375	.....	..... 217,465	.....	.....	..... (8,183)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/03/2025	 427	 2,442,444	 5,725.91	.....	..... 121,403	 114,282	.....	..... 193,164	.....	.....	..... (7,121)	.....	.....	.....	03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/05/2025	 309	 1,726,674	 5,587.76	.....	..... 112,956	 106,366	.....	..... 170,369	.....	.....	..... (6,589)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/24/2026	 229	 1,368,408	 5,966.2	.....	..... 89,067	 86,444	.....	..... 124,498	.....	.....	..... (2,623)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/28/2026	 374	 2,146,260	 5,739.89	.....	..... 190,587	 185,005	.....	..... 256,793	.....	.....	..... (5,582)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/28/2026	 219	 1,301,187	 5,934.99	.....	..... 89,296	 86,681	.....	..... 123,646	.....	.....	..... (2,615)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/03/2026	 286	 1,638,408	 5,719.9	.....	..... 149,802	 145,451	.....	..... 201,559	.....	.....	..... (4,351)	.....	.....	.....	03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/04/2026	 114	 630,787	 5,537.59	.....	..... 71,689	 69,610	.....	..... 94,385	.....	.....	..... (2,079)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/20/2027	 28	 158,065	 5,677.61	.....	..... 20,490	 20,089	.....	..... 26,192	.....	.....	..... (401)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/23/2027	 238	 1,426,942	 6,007.67	.....	..... 133,897	 131,286	.....	..... 177,598	.....	.....	..... (2,611)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/26/2027	 324	 1,791,234	 5,528.33	.....	..... 266,304	 261,126	.....	..... 336,520	.....	.....	..... (5,178)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/26/2027	 265	 1,610,415	 6,073.37	.....	..... 141,415	 138,665	.....	..... 189,042	.....	.....	..... (2,750)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/27/2027	 354	 1,976,011	 5,584.95	.....	..... 279,917	 274,479	.....	..... 354,874	.....	.....	..... (5,438)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/27/2027	 204	 1,233,507	 6,035.36	.....	..... 113,057	 110,861	.....	..... 150,136	.....	.....	..... (2,196)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/27/2027	 344	 2,097,006	 6,097.72	.....	..... 179,870	 176,376	.....	..... 240,811	.....	.....	..... (3,494)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/30/2027	 340	 2,076,788	 6,101.56	.....	..... 177,571	 174,131	.....	..... 238,332	.....	.....	..... (3,440)	.....	.....	.....	03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/03/2027	 335	 1,818,124	 5,425.13	.....	..... 297,099	 291,365	.....	..... 371,903	.....	.....	..... (5,734)	.....	.....	.....	03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/03/2027	 633	 3,760,500	 5,938.6	.....	..... 382,959	 375,567	.....	..... 502,439	.....	.....	..... (7,392)	.....	.....	.....	03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.09/03/2027	 301	 1,818,592	 6,049.27	.....	..... 165,280	 162,090	.....	..... 219,824	.....	.....	..... (3,190)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/26/2025	 326	 1,874,349	 5,747.42	.....	..... 87,315	 82,076	.....	..... 140,739	.....	.....	..... (5,239)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.09/06/2024	.08/27/2025	 264	 1,519,897	 5,764.39	.....	..... 68,530	 64,430	.....	..... 111,020	.....	.....	..... (4,100)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/01/2027	 3,981	 1,187,879	 298.36	.....	..... 20,225	 19,834	.....	..... 17,842	.....	.....	..... (391)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/02/2027	 3,096	 920,791	 297.39	.....	..... 16,627	 16,306	.....	..... 14,810	.....	.....	..... (321)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/03/2027	 21,335	 6,167,663	 289.09	.....	..... 179,852	 176,381	.....	..... 170,139	.....	.....	..... (3,471)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/03/2027	 38,852	 11,323,024	 291.44	.....	..... 289,836	 284,242	.....	..... 270,208	.....	.....	..... (5,594)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/03/2027	 3,544	 1,058,132	 298.58	.....	..... 17,790	 17,447	.....	..... 15,665	.....	.....	..... (343)	.....	.....	.....	03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	.09/06/2024	.09/03/2027	 4,427	 1,328,683	 300.15	.....	..... 20,230	 19,840	.....	..... 17,576	.....	.....	..... (390)	.....	.....	.....	03

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/29/2025	11,953	3,460,389	289.51		56,894		53,510		56,031			(3,385)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/03/2025	8,533	2,469,534	289.42		41,298		38,876		40,655			(2,423)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/04/2025	6,077	1,760,351	289.69		28,743		27,061		28,193			(1,681)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/05/2025	4,521	1,306,803	289.03		22,742		21,416		22,467			(1,327)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/05/2025	1,484	432,616	291.44		5,967		5,619		5,725			(348)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/28/2026	3,316	960,203	289.55		22,484		21,825		21,540			(659)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/31/2026	4,058	1,179,145	290.57		25,809		25,056		24,538			(753)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/04/2026	5,046	1,464,999	290.35		32,645		31,698		31,077			(947)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/02/2026	3,300	960,244	290.99		20,460		19,864		19,376			(595)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/03/2026	3,364	972,756	289.15		23,482		22,800		22,561			(682)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/30/2027	8,016	2,313,202	288.59		69,174		67,834		65,683			(1,340)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/30/2027	9,046	2,633,512	291.13		68,477		67,150		63,987			(1,327)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/30/2027	3,254	969,080	297.79		17,052		16,722		15,132			(330)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	08/30/2027	3,501	1,046,818	299.02		17,084		16,753		14,983			(331)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/06/2024	09/01/2027	3,073	898,794	292.52		21,631		21,213		20,012			(418)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/27/2027	4,123	1,556,283	377.45		56,240		55,198		53,507			(1,041)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/27/2027	4,660	1,775,725	381.07		56,803		55,752		52,895			(1,052)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/29/2025	4,344	1,635,729	376.51		33,105		31,224		38,433			(1,881)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/30/2027	3,606	1,361,630	377.55		49,084		48,178		46,689			(906)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2025	6,038	2,285,576	378.51		41,242		38,931		47,334			(2,310)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/30/2027	5,685	2,169,149	381.57		68,331		67,069		63,407			(1,262)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/05/2025	3,271	1,226,800	375.05		27,379		25,853		31,850			(1,525)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/05/2025	5,757	2,169,702	376.88		43,408		40,990		50,152			(2,418)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/31/2027	3,170	1,239,473	390.98		28,024		27,507		24,268			(517)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/08/2025	1,137	433,018	380.94		6,752		6,379		7,635			(373)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/02/2027	4,895	1,902,141	388.61		46,940		46,076		41,391			(864)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	08/28/2026	5,323	2,017,333	378.96		52,382		50,918		55,167			(1,463)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2027	11,607	4,358,997	375.56		167,948		164,858		161,492			(3,090)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2026	4,356	1,648,949	378.53		43,823		42,609		46,192			(1,214)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2027	13,045	4,947,152	379.24		168,932		165,823		158,958			(3,108)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2027	4,870	1,850,264	379.97		61,648		60,514		57,756			(1,134)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/04/2026	6,599	2,486,337	376.76		71,338		69,365		75,747			(1,973)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/03/2027	3,816	1,493,589	391.45		33,271		32,659		28,680			(612)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/08/2026	2,650	1,000,583	377.59		27,798		27,033		29,394			(765)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/07/2027	3,029	1,160,751	383.19		34,745		34,108		31,866			(637)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/09/2024	09/08/2027	5,485	2,134,755	389.21		51,722		50,775		45,415			(947)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025	5,192	1,957,841	377.12		38,106		36,037		44,155			(2,069)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025	5,296	1,996,770	377.03		39,032		36,913		45,301			(2,119)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025	6,452	2,433,838	377.2		47,102		44,545		54,602			(2,557)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025	7,748	2,926,244	377.67		55,089		52,107		63,708			(2,982)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025	5,028	1,898,826	377.63		35,852		33,911		41,450			(1,941)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025	14,462	5,459,626	377.52		103,836		98,215		120,055			(5,621)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/19/2025	6,500	2,447,416	376.54		48,683		45,971		56,787			(2,713)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025	25,160	9,504,512	377.77		177,878		168,249		205,552			(9,629)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/19/2025	11,371	4,281,120	376.48		85,513		80,749		99,726			(4,765)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	09/02/2025	5,986	2,260,769	377.7		42,797		40,507		49,365			(2,291)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/20/2025	6,148	2,313,725	376.35		46,600		44,011		54,417			(2,589)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/20/2025	13,918	5,240,018	376.49		104,664		98,849		122,117			(5,815)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/21/2025	4,646	1,750,994	376.9		34,146		32,255		39,756			(1,892)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/21/2025	13,567	5,118,049	377.24		97,819		92,400		113,610			(5,419)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025	4,411	1,666,036	377.72		30,920		29,212		35,854			(1,708)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025	6,206	2,337,810	376.69		46,298		43,741		53,880			(2,557)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025	10,353	3,892,807	376.02		80,233		75,802		93,727			(4,431)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025	24,711	9,339,943	377.96		170,756		161,325		197,773			(9,431)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/25/2025	6,092	2,302,058	377.91		42,458		40,133		49,098			(2,325)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/26/2025	4,771	1,800,451	377.4		34,301		32,428		39,780			(1,873)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/26/2025	4,217	1,592,039	377.51		30,153		28,507		34,918			(1,646)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/26/2025	9,835	3,712,955	377.54		70,121		66,292		81,274			(3,828)				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)
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/27/2025	4,857	1,834,046	377.58		34,633		32,748		40,086			(1,885)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index	N/A	Index	NA	09/10/2024	08/27/2025	11,909	4,497,734	377.66		84,557		79,954		97,782			(4,603)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/23/2027	10,444	4,311,686	412.85		95,226		93,543		115,152			(1,683)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/24/2027	6,039	2,502,729	414.44		52,067		51,147		63,206			(919)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/25/2027	4,788	1,978,975	413.35		42,907		42,150		51,982			(757)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2027	6,767	2,693,680	398.09		99,759		98,000		117,481			(1,758)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2027	7,559	3,040,124	402.21		98,148		96,418		116,388			(1,730)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2027	4,849	1,998,788	412.23		45,253		44,456		54,634			(798)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2027	4,162	1,732,820	416.34		33,633		33,041		40,911			(593)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/15/2025	7,219	2,867,084	397.18		67,479		63,675		89,053			(3,804)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/20/2025	7,048	2,810,424	398.73		60,934		57,549		80,941			(3,385)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/16/2027	9,762	3,900,899	399.62		136,827		134,393		161,692			(2,434)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/21/2025	4,437	1,772,928	399.57		36,690		34,658		48,883			(2,032)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/16/2027	5,164	2,119,991	410.52		50,733		49,830		61,212			(903)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/22/2025	7,840	3,130,593	399.32		65,807		62,173		87,561			(3,635)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/17/2027	6,080	2,506,532	412.23		56,384		55,382		68,207			(1,002)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2025	3,193	1,277,687	400.2		25,630		24,231		34,251			(1,399)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/18/2027	4,587	1,887,356	411.42		43,805		43,027		52,865			(778)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/18/2026	4,269	1,701,489	398.59		51,648		50,256		63,321			(1,392)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/19/2027	7,804	3,118,363	399.6		109,541		107,597		129,441			(1,943)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/25/2026	6,407	2,560,934	399.7		74,598		72,608		91,690			(1,991)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/19/2027	4,125	1,704,793	413.25		36,971		36,315		44,788			(656)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/26/2026	2,719	1,085,278	399.08		32,454		31,589		39,803			(865)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/20/2027	5,727	2,277,060	397.63		85,429		83,915		100,560			(1,514)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/13/2027	8,514	3,396,594	398.93		121,686		119,515		143,725			(2,171)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/20/2027	17,763	7,141,013	402.02		231,361		227,260		274,482			(4,101)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Compass Index	Index	N/A	Index	International	09/09/2024	08/23/2027	7,089	2,841,002	400.77		96,097		94,398		113,800			(1,698)				03
SEP 26 FIA New Horizon	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Options	Index	N/A	Index	International	09/10/2024	09/09/2026	20,971	2,195,662	104.7		52,721		51,414		49,804			(1,307)				03
SEP 26 FIA New Horizon	VAGLB: Fixed Indexed		Equity /	Goldman Sachs																		
Options	Index	N/A	Index	International	09/10/2024	09/09/2026	3,263	343,824	105.38		7,335		7,153		6,851			(182)				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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/01/2027	9,081	956,932	105.38		23,628		23,235		21,904			(393)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/03/2027	78,148	8,164,945	104.48		229,678		225,868		215,486			(3,810)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/03/2027	113,533	11,953,874	105.29		299,273		294,308		277,696			(4,965)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/09/2027	74,922	7,834,586	104.57		217,948		214,352		204,202			(3,596)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/09/2027	68,008	7,163,321	105.33		178,590		175,643		165,642			(2,946)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/04/2025	16,791	1,758,338	104.72		32,171		30,545		30,913			(1,627)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/05/2025	43,990	4,606,639	104.72		84,373		80,119		81,075			(4,254)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/09/2025	52,910	5,544,419	104.79		100,317		95,315		96,239			(5,002)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/04/2026	39,737	4,162,498	104.75		98,867		96,399		93,307			(2,468)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/04/2026	13,220	1,390,638	105.19		30,605		29,841		28,666			(764)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/10/2026	5,515	2,113,907	383.27		46,054		44,961		43,793			(1,093)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/07/2027	13,468	5,145,490	382.04		163,507		161,040		142,146			(2,467)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/12/2026	6,531	2,493,506	381.81		58,320		56,940		55,969			(1,380)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/08/2027	16,931	6,487,443	383.16		198,267		195,278		170,923			(2,989)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	05/28/2027	12,652	4,783,298	378.06		173,462		170,818		155,245			(2,644)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/08/2027	5,942	2,326,647	391.53		52,412		51,622		42,048			(790)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/11/2027	11,896	4,487,356	377.2		168,573		166,040		151,610			(2,534)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/11/2027	27,430	10,529,211	383.86		314,346		309,621		269,518			(4,725)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/11/2027	19,082	7,402,838	387.94		190,824		187,956		158,185			(2,868)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/06/2025	6,437	2,448,987	380.44		37,079		34,964		38,280			(2,115)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	05/28/2027	42,223	16,275,549	385.47		455,160		448,221		385,332			(6,938)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/12/2025	6,292	2,397,973	381.14		34,981		33,031		35,816			(1,951)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	05/28/2027	7,122	2,800,320	393.21		58,683		57,788		46,331			(895)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/01/2027	13,157	5,051,101	383.92		149,723		147,450		128,323			(2,273)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	05/29/2026	6,241	2,380,738	381.49		55,791		54,441		53,755			(1,350)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/01/2027	5,913	2,322,678	392.81		49,551		48,798		39,302			(752)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	05/29/2026	6,587	2,552,094	387.42		44,729		43,646		41,326			(1,082)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/04/2027	13,864	5,240,882	378.01		190,913		188,023		170,922			(2,890)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/04/2027	28,852	11,100,984	384.75		319,974		315,131		272,357			(4,843)				03

STATEMENT AS OF SEPTEMBER 30, 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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/04/2026	6,691	2,550,480	381.2		60,952		59,491		58,763			(1,461)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/04/2027	8,525	3,300,566	387.16		87,126		85,807		72,751			(1,319)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/05/2026	7,577	2,904,224	383.32		62,809		61,307		59,732			(1,503)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/12/2024	06/04/2027	6,764	2,659,510	393.2		56,072		55,223		44,258			(849)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/04/2026	12,471	3,595,554	288.31		99,395		97,454		88,727			(1,941)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/09/2026	5,688	1,654,583	290.91		38,676		37,926		33,753			(750)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/04/2026	6,995	2,032,692	290.59		48,406		47,461		42,340			(945)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/10/2026	5,955	1,727,016	290.03		42,873		42,043		37,679			(830)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/08/2026	5,088	1,477,949	290.49		35,513		34,823		31,110			(690)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/11/2026	6,934	2,000,583	288.51		54,780		53,721		48,851			(1,059)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/11/2026	7,555	2,196,503	290.72		52,132		51,124		45,517			(1,008)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	08/06/2027	905	254,776	281.48		11,568		11,414		10,741			(154)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/03/2027	7,756	2,237,334	288.45		72,212		71,277		64,137			(935)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/03/2027	9,530	2,772,162	290.88		78,529		77,512		68,516			(1,017)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/07/2027	7,479	2,204,512	294.75		50,335		49,686		42,560			(649)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/08/2027	9,706	2,883,310	297.05		57,559		56,817		47,667			(742)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/09/2027	8,112	2,346,770	289.29		72,604		71,669		64,106			(935)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/09/2027	18,810	5,487,489	291.74		148,595		146,681		128,845			(1,914)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/09/2027	9,238	2,765,887	299.41		47,944		47,327		38,761			(618)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/10/2027	22,292	6,439,861	288.89		203,524		200,905		180,271			(2,619)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/10/2027	34,166	9,952,252	291.29		276,404		272,847		240,483			(3,557)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/10/2027	5,965	1,786,601	299.52		30,779		30,383		24,859			(396)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/05/2025	6,221	1,793,417	288.27		37,141		35,668		33,340			(1,473)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/09/2025	10,729	3,107,988	289.69		56,969		54,735		50,122			(2,234)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/10/2025	15,067	4,365,243	289.73		79,702		76,585		70,195			(3,117)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/11/2025	5,286	1,530,996	289.64		28,226		27,126		24,883			(1,101)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/12/2025	6,639	1,919,698	289.17		36,977		35,539		32,816			(1,438)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/13/2024	09/12/2025	575	166,880	290.2		2,927		2,813		2,559			(114)				03
		N/A		Morgan Stanley & Co Intern	09/16/2024	08/08/2025	1,175	829,785	706.32		54,722		52,527		51,290			(2,196)				03

STATEMENT AS OF SEPTEMBER 30, 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 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	08/15/2025	1,591	1,157,454	727.3		59,695		57,350		49,140			(2,345)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	08/22/2025	1,561	1,167,180	747.66		42,306		40,679		30,985			(1,627)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	08/29/2025	1,379	1,036,995	752.1		39,310		37,828		29,210			(1,481)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	09/09/2025	1,004	739,348	736.27		38,159		36,765		30,774			(1,393)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	09/15/2025	745	553,007	742.63		26,897		25,931		21,389			(966)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	09/16/2024	08/01/2025	2,006	1,459,347	727.48		72,418		69,448		59,145			(2,970)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	09/17/2024	09/15/2025	103,401	34,640,513	335.01		831,348		803,713		720,311			(27,635)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	09/17/2024	09/15/2026	21,814	7,307,784	335.01		245,840		241,776		222,592			(4,063)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2024	09/15/2025	168,910	63,898,819	378.3		1,439,117		1,391,279		1,361,497			(47,838)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2024	09/15/2026	18,343	6,939,108	378.3		215,712		212,147		197,909			(3,565)				03
SEP 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	09/17/2024	09/15/2025	88,280	25,664,018	290.71		642,682		621,319		476,869			(21,363)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/10/2027	134,599	14,096,511	104.73		407,430		402,928		358,463			(4,502)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/10/2027	135,096	14,252,654	105.5		369,218		365,138		320,802			(4,080)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/13/2027	64,511	6,776,228	105.04		187,598		185,531		164,282			(2,067)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/13/2027	42,479	4,495,089	105.82		111,252		110,026		96,177			(1,226)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/10/2025	22,292	2,337,107	104.84		46,122		44,568		40,084			(1,555)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/11/2025	10,097	1,057,577	104.74		21,376		20,657		18,634			(719)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/12/2025	32,243	3,389,090	105.11		62,939		60,829		54,239			(2,110)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/12/2025	21,158	2,232,801	105.53		37,534		36,276		31,890			(1,258)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/10/2026	10,075	1,058,431	105.06		25,720		25,292		22,436			(428)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/11/2026	17,832	1,870,603	104.9		46,721		45,944		40,894			(777)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/11/2026	22,435	2,368,736	105.58		52,656		51,781		45,436			(875)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/15/2026	11,482	1,214,520	105.78		26,132		25,700		22,453			(432)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/09/2027	9,022	943,474	104.57		27,879		27,571		24,591			(308)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/16/2024	09/09/2027	11,342	1,192,716	105.16		32,427		32,068		28,337			(359)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/26/2026	14,531	3,612,297	248.6		93,722		92,129		99,537			(1,593)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/27/2026	4,135	1,030,136	249.15		25,717		25,281		27,268			(437)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/28/2026	17,575	4,367,184	248.49		114,237		112,301		121,435			(1,936)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	07/31/2026	4,236	1,051,448	248.22		27,661		27,173		29,334			(488)				03

STATEMENT AS OF SEPTEMBER 30, 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 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	07/31/2026	8,180	2,044,876	249.98	47,445		46,608		49,944			(837)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/04/2026	7,767	1,928,014	248.22	50,876		49,984		53,925			(893)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/05/2026	10,746	2,624,820	244.25	90,700		89,111		97,213			(1,589)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/07/2026	7,989	1,957,975	245.09	63,990		62,873		68,537			(1,118)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/12/2026	7,191	1,764,427	245.35	56,813		55,827		60,814			(985)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/14/2026	11,525	2,848,163	247.13	81,366		79,959		86,706			(1,407)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/19/2026	14,580	3,606,417	247.35	101,624		99,880		108,379			(1,745)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/21/2026	11,877	2,955,399	248.83	75,183		73,896		79,814			(1,287)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/08/2025	4,338	1,060,998	244.61	29,365		28,274		31,061			(1,091)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/15/2025	4,282	1,056,763	246.77	24,367		23,481		25,301			(886)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/16/2024	08/29/2025	8,205	2,033,010	247.78	43,240		41,731		44,671			(1,508)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	7,277,080	7,277,080	5,626.02	297,633		288,538		292,667			(9,094)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	124,227,669	124,227,669	5,626.02	4,658,538		4,516,193		4,547,522			(142,344)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	90,712,883	90,712,883	5,626.02	3,964,153		3,843,026		3,942,444			(121,127)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	5,564,327	5,564,327	5,626.02	257,072		249,217		257,954			(7,855)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	26,030,693	26,030,693	5,626.02	1,218,236		1,181,013		1,224,269			(37,224)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	24,791,861	24,791,861	5,626.02	1,271,822		1,232,961		1,319,039			(38,861)				03
SEP 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	09/18/2024	09/15/2025	20,888,034	20,888,034	5,626.02	1,175,996		1,140,063		1,326,500			(35,933)				03
SEP 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	International	W22LR0WP21HZNB6K528	09/17/2024	09/12/2025	123,311	12,955,053	105.06	239,347		231,972		210,107			(7,375)				03
SEP 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	International	W22LR0WP21HZNB6K528	09/17/2024	09/15/2026	3,570	375,014	105.06	9,020		8,883		7,970			(137)				03
SEP 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8PRO8K5P83	09/17/2024	09/15/2025	271,561	67,751,674	249.49	1,200,298		1,163,622		1,275,661			(36,676)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	879	5,268,271	5,991.71	258,986		253,182		263,378			(5,804)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	982	6,079,762	6,188.62	191,737		187,440		195,514			(4,297)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	137	854,495	6,230.82	24,112		23,572		24,687			(540)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	2,064	12,887,871	6,244.88	353,108		345,195		358,881			(7,913)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	280	1,750,002	6,258.95	45,938		44,909		46,940			(1,029)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	10,159	57,153,781	5,626.02	5,362,889		5,242,712		5,407,879			(120,177)				03
SEP 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	09/19/2024	09/15/2025	527	2,996,834	5,682.28	257,514		251,743		259,916			(5,771)				03

STATEMENT AS OF SEPTEMBER 30, 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)
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	10,176	57,251,505	5,626.02	5,371,768		5,251,392		5,417,125			(120,376)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	1,287	7,238,100	5,626.02	678,465		663,261		684,867			(15,204)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	147	829,068	5,654.15	74,441		72,772		75,142			(1,668)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	778	4,379,463	5,626.02	405,868		396,773		414,384			(9,095)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	4,196	23,607,005	5,626.02	2,215,365		2,165,721		2,233,690			(49,644)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	4,873	27,415,314	5,626.02	2,541,751		2,484,793		2,594,031			(56,958)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	178	1,008,983	5,654.15	89,535		87,529		91,448			(2,006)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	1,439	8,094,211	5,626.02	759,043		742,033		765,873			(17,009)				03
SEP 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2026	126	750,829	5,949.52	72,270		71,469		71,530			(801)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025	559	3,143,764	5,626.02	294,810		288,203		297,462			(6,606)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/04/2025	651	244,913	376.32	6,489		6,339		5,863			(150)				03
SEP 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/18/2026	2,380	906,975	381.01	26,447		26,155		22,746			(292)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/03/2027	3,792	1,433,289	377.98	58,851		58,413		48,386			(438)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/09/2025	7,002	2,634,431	376.25	70,438		68,833		63,684			(1,605)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/09/2027	6,718	2,520,440	375.2	113,057		112,220		94,836			(837)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/12/2025	5,933	2,236,485	376.96	57,728		56,423		51,817			(1,305)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/09/2027	8,533	3,233,487	378.92	129,111		128,155		105,453			(955)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/16/2025	9,596	3,644,118	379.74	80,705		78,902		70,593			(1,803)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/10/2027	15,849	5,955,561	375.78	262,610		260,668		219,301			(1,942)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/17/2025	5,256	1,999,592	380.45	42,520		41,572		36,947			(948)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/10/2027	10,040	3,812,114	379.71	148,485		147,387		120,558			(1,098)				03
SEP 25 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/18/2025	2,324	882,662	379.79	19,546		19,111		17,082			(434)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/10/2027	8,112	3,128,138	385.64	100,340		99,598		77,645			(742)				03
SEP 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/11/2026	6,900	2,604,055	377.42	87,625		86,649		77,222			(976)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/13/2027	5,350	2,023,692	378.27	82,655		82,046		67,803			(609)				03
SEP 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/11/2026	4,906	1,862,653	379.68	57,153		56,516		49,615			(637)				03
SEP 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/13/2027	5,298	2,024,128	382.05	73,219		72,679		58,366			(540)				03
SEP 26 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/19/2024	09/17/2026	5,211	1,983,712	380.71	58,515		57,868		50,452			(647)				03

STATEMENT AS OF SEPTEMBER 30, 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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SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/14/2027	5,804	2,269,166	390.98		60,766		60,318		44,807			(448)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/16/2027	10,948	4,169,787	380.88		156,772		155,619		126,166			(1,153)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/17/2027	5,153	1,949,435	378.34		79,505		78,921		65,218			(584)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/17/2027	5,543	2,117,988	382.08		76,664		76,101		61,090			(563)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/17/2027	7,422	2,907,740	391.78		75,852		75,294		55,499			(557)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/03/2027	546	3,177,522	5,824.01		455,333		452,365		469,235			(2,968)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/09/2027	395	2,267,961	5,736.88		351,029		348,754		362,069			(2,275)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/10/2027	358	2,020,595	5,640.34		339,508		337,309		349,643			(2,198)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/10/2027	338	2,032,659	6,013.25		246,782		245,184		255,454			(1,598)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/10/2027	430	2,610,605	6,070.61		300,456		298,510		311,339			(1,946)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/13/2027	387	2,260,228	5,833.6		322,707		320,623		333,465			(2,084)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/13/2027	448	2,807,234	6,264.61		267,934		266,204		279,206			(1,730)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/16/2027	390	2,320,085	5,955.35		297,935		296,017		308,531			(1,919)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/17/2027	381	2,094,542	5,504.71		394,069		391,533		405,493			(2,535)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/17/2027	339	2,030,670	5,988.41		253,518		251,887		262,412			(1,631)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/17/2027	515	3,208,571	6,236.29		316,572		314,535		329,249			(2,037)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/08/2025	354	1,984,310	5,611.26		178,028		174,457		189,939			(3,571)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/10/2025	483	2,694,928	5,584.07		253,274		248,223		269,452			(5,051)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/11/2025	328	1,868,314	5,696.08		147,062		144,138		157,360			(2,925)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/12/2025	521	2,956,914	5,674.26		242,415		237,608		258,318			(4,807)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/16/2025	356	2,060,101	5,787.94		139,325		136,593		150,438			(2,732)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/18/2025	432	2,456,888	5,683.82		199,717		195,823		213,550			(3,894)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/19/2025	181	1,058,362	5,861.88		63,068		61,842		68,368			(1,226)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/08/2026	322	1,797,440	5,574.84		250,375		247,921		259,694			(2,455)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/11/2026	400	2,263,802	5,652.58		291,817		288,968		301,925			(2,849)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/20/2024	09/11/2026	307	1,828,537	5,956.73		166,709		165,082		171,832			(1,628)				03

STATEMENT AS OF SEPTEMBER 30, 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 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/16/2026	328	1,938,763	5,906.18	188,562		186,734		194,899			(1,828)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2026	424	2,493,236	5,885.41	248,883		246,473		257,125			(2,410)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	200	1,168,381	5,849.51	121,907		120,729		125,809			(1,179)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/16/2026	4,444	1,290,901	290.47	29,954		29,663		27,357			(290)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/11/2026	11,504	3,351,693	291.35	72,935		72,223		66,181			(712)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/17/2026	5,189	1,516,857	292.33	31,029		30,729		27,873			(300)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/15/2026	5,262	1,530,853	290.91	34,468		34,133		31,356			(335)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/18/2026	5,011	1,455,967	290.56	33,623		33,298		30,681			(325)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/18/2026	4,486	1,306,904	291.31	28,667		28,390		26,012			(277)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/09/2027	4,766	1,381,959	289.99	39,697		39,440		36,176			(257)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/13/2027	14,420	4,174,324	289.49	123,432		122,635		112,842			(797)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/13/2027	23,424	6,840,221	292.02	176,147		175,010		158,095			(1,137)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/13/2027	6,455	1,931,924	299.28	32,470		32,260		27,407			(210)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/14/2027	8,220	2,448,079	297.83	44,962		44,672		38,488			(290)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/15/2027	6,050	1,805,116	298.35	32,127		31,920		27,385			(207)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/16/2027	11,580	3,363,579	290.47	94,491		93,883		85,730			(609)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/16/2027	14,346	4,202,950	292.98	102,570		101,910		91,485			(661)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/16/2027	4,753	1,423,452	299.49	23,622		23,470		19,932			(152)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/17/2027	23,636	6,841,368	289.45	203,031		201,725		185,631			(1,306)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/17/2027	25,716	7,503,449	291.78	195,957		194,696		176,351			(1,261)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/17/2027	10,215	3,068,472	300.39	48,215		47,904		40,305			(310)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/12/2025	4,299	1,246,088	289.86	21,280		20,858		19,813			(422)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/12/2025	4,708	1,371,403	291.31	20,337		19,934		18,624			(403)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/16/2025	8,037	2,339,112	291.06	35,763		35,061		32,866			(701)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/17/2025	6,096	1,772,354	290.75	27,980		27,433		25,799			(547)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/18/2025	7,571	2,194,079	289.81	37,929		37,190		35,355			(740)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/19/2025	6,478	1,876,985	289.77	32,647		32,012		30,413			(635)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/20/2024	09/19/2025	6,532	1,908,076	292.1	26,521		26,005		23,985			(516)				03

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SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/17/2026	20,581	2,167,978	105.34		52,069		51,708		43,706			(361)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/18/2026	14,684	1,543,824	105.14		38,368		38,102		32,354			(266)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/18/2026	25,664	2,715,981	105.83		59,976		59,561		49,795			(415)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/13/2027	15,649	1,644,135	105.06		46,667		46,451		39,735			(216)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/16/2027	39,492	4,148,677	105.05		118,003		117,460		100,484			(544)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/16/2027	95,612	10,118,637	105.83		257,484		256,297		216,315			(1,187)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/17/2027	157,579	16,571,016	105.16		464,070		461,934		394,553			(2,137)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/17/2027	165,408	17,524,946	105.95		438,330		436,312		367,514			(2,018)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/04/2025	590	61,425	104.14		1,467		1,446		1,252			(21)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/16/2025	31,728	3,340,024	105.27		62,504		61,624		51,468			(880)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/17/2025	36,609	3,857,905	105.38		70,437		69,447		57,783			(989)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/18/2025	29,599	3,116,477	105.29		58,192		57,377		47,874			(815)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/23/2024	09/19/2025	36,516	3,848,779	105.4		70,111		69,131		57,469			(979)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/09/2025	8,238	3,090,500	375.17		88,637		87,615		79,951			(1,022)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/10/2025	11,618	4,355,450	374.88		126,987		125,528		114,818			(1,460)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/10/2025	8,284	3,109,351	375.35		88,389		87,373		79,619			(1,016)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/11/2025	6,469	2,431,056	375.82		67,404		66,631		60,496			(773)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/11/2025	9,218	3,464,523	375.84		95,960		94,860		86,105			(1,100)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/12/2025	8,198	3,100,833	378.25		75,174		74,315		66,044			(859)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/12/2025	9,945	3,754,256	377.5		94,975		93,890		83,996			(1,085)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/12/2025	28,163	10,645,179	377.98		262,201		259,204		230,804			(2,997)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/15/2025	5,424	2,051,273	378.17		50,174		49,605		44,083			(569)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/16/2025	6,455	2,443,445	378.54		58,546		57,885		51,304			(662)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/16/2025	7,974	3,017,951	378.49		72,560		71,740		63,576			(820)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/17/2025	7,701	2,915,104	378.55		69,922		69,135		61,239			(788)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/17/2025	6,742	2,550,833	378.33		61,962		61,264		54,371			(698)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/17/2025	10,920	4,133,726	378.53		99,267		98,149		86,954			(1,119)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/03/2025	7,235	2,717,826	375.67		75,385		74,500		67,752			(884)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/25/2024	09/18/2025	5,535	2,092,393	378		51,812		51,229		45,619			(582)				03

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SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/03/2025	6,510	2,447,525	375.98		66,725		65,942		59,826			(783)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025	6,002	2,268,557	377.97		56,298		55,666		49,557			(633)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/04/2025	6,429	2,415,561	375.75		66,729		65,949		59,962			(780)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025	5,252	1,985,763	378.08		48,951		48,401		43,069			(550)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/04/2025	8,387	3,150,585	375.66		87,474		86,451		78,654			(1,023)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/05/2025	7,967	2,983,489	374.47		88,436		87,405		80,282			(1,031)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/05/2025	14,908	5,585,073	374.64		164,135		162,221		148,726			(1,914)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/08/2025	7,854	2,939,790	374.31		88,199		87,180		80,109			(1,020)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/09/2025	7,879	2,956,362	375.23		84,461		83,487		76,197			(974)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/29/2025	7,930	3,159,748	398.46		82,241		81,262		93,081			(979)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/03/2025	9,836	3,935,082	400.06		94,270		93,165		107,188			(1,106)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/05/2025	7,423	2,962,661	399.14		74,887		74,013		84,839			(873)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/11/2026	1,938	781,979	403.5		22,271		22,147		24,385			(125)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/27/2027	10,199	4,055,010	397.58		168,318		167,685		179,724			(633)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/09/2025	6,971	2,786,336	399.72		68,501		67,712		77,743			(790)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/27/2027	13,566	5,449,290	401.69		198,130		197,385		212,210			(745)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/10/2025	6,460	2,601,135	402.65		54,432		53,807		62,120			(626)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/30/2027	8,320	3,334,900	400.85		124,852		124,384		133,557			(468)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/12/2025	4,589	1,840,073	400.98		42,406		41,922		48,191			(485)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/30/2027	8,295	3,428,394	413.31		83,705		83,391		90,420			(314)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	08/28/2026	10,281	4,112,718	400.05		133,349		132,587		145,494			(762)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/01/2027	5,986	2,474,140	413.31		60,466		60,240		65,322			(226)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/04/2026	9,356	3,741,986	399.96		122,197		121,506		133,300			(691)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/02/2027	7,208	2,980,656	413.52		72,376		72,105		78,136			(271)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/11/2026	8,173	3,281,291	401.5		101,324		100,756		110,615			(568)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/03/2027	10,148	4,038,836	398		165,836		165,216		177,045			(619)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/03/2027	26,116	10,502,988	402.16		377,200		375,791		403,846			(1,409)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/07/2027	8,009	3,289,136	410.68		88,556		88,226		95,456			(330)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/24/2024	09/08/2027	6,378	2,641,925	414.2		62,827		62,593		67,846			(234)				03

STATEMENT AS OF SEPTEMBER 30, 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 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/24/2024	09/09/2027	6,058	2,412,714	398.3		98,380		98,015		104,981			(365)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/24/2024	09/09/2027	9,565	3,849,672	402.49		137,090		136,581		146,785			(509)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/24/2024	09/09/2027	7,939	3,292,502	414.7		76,926		76,640		83,099			(286)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/24/2024	09/10/2027	11,487	4,584,858	399.13		182,071		181,395		194,477			(676)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/24/2024	09/10/2027	16,374	6,625,389	404.64		219,717		218,901		235,718			(815)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	08/29/2025	1,339	7,503,678	5,603.9		380,614		379,471		714,801			(1,143)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/02/2025	817	4,587,979	5,614.61		270,509		269,707		432,904			(803)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/04/2025	905	4,974,717	5,495.65		252,889		252,143		559,694			(746)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/05/2025	571	3,090,106	5,411.65		125,297		124,928		389,874			(369)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/05/2025	767	4,146,906	5,408.49		233,304		232,617		525,376			(686)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/05/2025	1,220	6,670,202	5,468.32		412,594		411,380		780,221			(1,214)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/08/2025	638	3,438,682	5,389.53		199,199		198,619		448,162			(581)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/09/2025	614	3,346,159	5,452.79		134,760		134,368		401,825			(392)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/10/2025	1,137	6,214,877	5,463.82		342,774		341,780		736,223			(994)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/11/2025	586	3,243,985	5,533.45		156,904		156,450		349,330			(453)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/12/2025	607	3,408,089	5,612.98		97,531		97,250		327,239			(281)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/12/2025	813	4,560,446	5,607.68		220,106		219,472		441,384			(634)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/12/2025	849	4,776,314	5,623.89		257,683		256,940		451,115			(743)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/12/2025	741	4,158,300	5,611.06		248,851		248,133		400,426			(717)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/15/2025	561	3,140,570	5,600.76		145,708		145,292		308,618			(416)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/16/2025	581	3,263,967	5,617.36		111,184		110,867		313,371			(317)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/16/2025	952	5,356,545	5,629.52		276,728		275,939		504,937			(788)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	08/28/2026	55	307,088	5,625.35		42,618		42,557		41,696			(61)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/18/2025	1,189	6,664,112	5,605.7		297,274		296,432		652,727			(842)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	09/18/2026	78	441,152	5,669.61		59,434		59,351		58,100			(83)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	08/22/2025	524	2,949,031	5,629.64		84,213		83,954		267,006			(258)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIWSPU8MPRO8K5P83	09/26/2024	08/22/2025	780	4,389,439	5,626.62		195,241		194,642		399,315			(599)				03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPUBM8PRO8K5P83	09/26/2024	08/25/2025	756	4,241,409	5,610.33	236,568		235,848		397,834			(719)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPUBM8PRO8K5P83	09/26/2024	08/27/2025	1,069	5,990,296	5,602.02	275,647		274,814		570,867			(833)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPUBM8PRO8K5P83	09/26/2024	08/28/2025	614	3,426,930	5,576.96	139,032		138,613		339,497			(419)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPUBM8PRO8K5P83	09/26/2024	08/29/2025	721	4,041,359	5,608.17	131,045		130,651		382,475			(394)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSPUBM8PRO8K5P83	09/26/2024	08/29/2025	1,299	7,299,624	5,620.24	380,292		379,150		678,124			(1,142)				03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	07/27/2026	2,804	994,341	354.6	38,052		37,995		31,431			(57)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/04/2026	4,714	1,680,340	356.48	59,770		59,681		48,491			(89)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/12/2026	2,726	968,154	355.2	36,442		36,389		29,896			(54)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/20/2026	3,033	1,084,592	357.61	37,153		37,099		29,758			(54)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/26/2026	4,798	1,729,263	360.39	52,925		52,849		41,169			(76)				03
JUL 25 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	07/25/2025	2,807	988,260	352.09	33,991		33,877		29,953			(114)				03
AUG 25 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/26/2025	3,986	1,405,789	352.71	47,948		47,802		41,798			(145)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/21/2027	4,729	1,410,200	298.2	26,388		26,388		21,707							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/22/2027	8,230	2,443,358	296.88	49,545		49,545		41,222							03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/23/2027	15,179	4,397,703	289.72	133,425		133,425		117,673							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/23/2027	7,854	2,295,652	292.28	60,557		60,557		52,426							03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/24/2027	20,588	5,949,071	288.96	187,967		187,967		166,689							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/24/2027	30,784	8,975,517	291.56	246,584		246,584		214,556							03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/24/2027	18,694	5,579,093	298.45	103,002		103,002		84,542							03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/23/2025	6,753	1,958,980	290.08	34,982		34,982		30,898							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/23/2025	5,737	1,682,091	293.2	22,202		22,202		18,774							03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/24/2026	4,926	1,433,417	290.98	33,596		33,596		29,381							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/24/2025	9,014	2,615,784	290.19	46,242		46,242		40,837							03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/25/2026	4,397	1,273,276	289.56	32,804		32,804		29,036							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/25/2025	5,114	1,489,704	291.29	23,781		23,781		20,692							03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/25/2026	7,167	2,086,212	291.07	48,667		48,667		42,500							03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/26/2025	9,162	2,656,706	289.96	48,102		48,102		42,596							03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/20/2027	13,635	3,940,979	289.04	123,803		123,803		109,758							03

STATEMENT AS OF SEPTEMBER 30, 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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/18/2026	4,322	1,249,404	289.08		33,063		33,063		29,391							03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/20/2027	14,299	4,167,271	291.43		115,110		115,110		100,275							03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/22/2026	6,362	1,844,859	289.97		46,190		46,190		40,748							03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/20/2027	8,482	2,532,277	298.55		46,396		46,396		38,012							03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/21/2027	4,014	1,159,439	288.83		36,851		36,851		32,710							03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/23/2026	6,821	1,976,148	289.72		50,338		50,338		44,491							03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										1,035,545,180	734,040,953		917,832,386	XXX	2,681,639,638			(532,609,309)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,035,545,180	734,040,953		917,832,386	XXX	2,681,639,638			(532,609,309)			XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,035,545,180	734,040,953		917,832,386	XXX	2,681,639,638			(532,609,309)			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										1,035,545,180	734,040,953		917,832,386	XXX	2,681,639,638			(532,609,309)			XXX	XXX
OCT 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			321.31	(2,288)			(13)					1,727				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			380.29	(5,086)					(2,000)			3,860				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			389.27	(1,839)								1,396				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/01/2024			395.93	(1,588)								1,206				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			377.58	(5,706)			(16)		(13,250)			4,319				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			387.8	(2,035)			(6)					1,541				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/02/2024			393.94	(1,748)			(5)					1,323				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			378.32	(3,387)			(19)		(6,400)			2,557				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			385.84	(5,187)			(29)		(3)			3,915				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/04/2023	10/03/2024			391.96	(1,602)			(9)					1,210				03
OCT 24 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	10/04/2023	10/03/2024			247.07						(11,931)							03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024			380.61	(4,004)			(67)		(2,378)			3,039				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024			385.1	(3,166)			(53)		(113)			2,403				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	10/10/2023	10/07/2024			389.07	(2,805)			(47)		(1)			2,129				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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024		376.02	(10,805)			(209)		(20,827)			8,179				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024		381.08	(4,352)			(84)		(2,322)			3,294				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024		388.12	(5,644)			(109)		(19)			4,272				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/08/2024		393.76	(3,436)			(66)					2,601				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024		376.89	(8,620)			(190)		(14,729)			6,507				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024		381.09	(6,913)			(152)		(3,973)			5,218				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024		386.46	(2,093)			(46)		(53)			1,580				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024		389.88	(3,212)			(71)		(3)			2,424				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/09/2024		395.11	(1,752)			(39)					1,322				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024		373.35	(10,189)			(85)		(25,222)			7,798				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024		376.6	(26,945)			(226)		(47,092)			20,622				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024		381.19	(4,402)			(37)		(1,268)			3,369				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024		386.43	(5,115)			(43)		(3)			3,915				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/04/2024		391.99	(6,602)			(55)					5,053				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	10/10/2023	10/07/2024		376.27	(5,863)			(97)		(10,862)			4,450				03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,591.77						(11,864,964)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,656.69						(15,905,326)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,695.64						(482,696)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,721.61						(1,647,618)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,738.92						(1,112,153)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,760.56						(1,522,267)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,868.75						(162,905)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,879.57						(833,053)							03
OCT 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Index		Index	KB1H1DSPRFMYMCUFXT09	10/18/2023	10/15/2024			4,645.87						(652,930)							03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Annuit	Index		Index	Financial	023V05H267GRS05BHJ91	10/20/2023	10/18/2024		4,725.76	(375,061)			(17,711)		(2,224,607)			285,463				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Annuit	Index		Index	Financial	023V05H267GRS05BHJ91	10/20/2023	10/02/2024		4,486.32	(192,974)			(561)		(901,755)			153,706				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Nomura Global																		
Annuit	Index		Index	Financial	023V05H267GRS05BHJ91	10/20/2023	10/03/2024		4,605.36	(161,024)			(933)		(1,083,925)			127,886				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)
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/04/2024		4,455.69	(242,385)			(2,102)		(1,124,464)			191,947				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/04/2024		4,657.71	(290,539)			(2,519)		(1,737,252)			230,080				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/07/2024		4,673.62	(99,198)			(1,705)		(593,066)			77,881				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/08/2024		4,508.28	(146,198)			(2,924)		(659,491)			114,452				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/09/2024		4,512.21	(201,681)			(4,597)		(852,271)			157,437				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/10/2024		4,586.11	(252,339)			(6,452)		(1,132,942)			196,423				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/10/2024		4,743.2	(127,656)			(3,264)		(644,439)			99,368				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,530.68	(245,689)			(6,960)		(1,025,521)			190,705				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,748.66	(332,223)			(9,411)		(1,737,943)			257,873				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/11/2024		4,805.17	(108,841)			(3,083)		(571,738)			84,483				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/14/2024		4,709.61	(130,463)			(4,764)		(744,339)			100,413				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/15/2024		4,522.72	(195,805)			(7,679)		(859,183)			150,281				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/16/2024		4,570.62	(157,028)			(6,579)		(659,497)			120,183				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/17/2024		4,550.42	(207,680)			(9,256)		(846,659)			158,508				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/17/2024		4,769.01	(208,684)			(9,301)		(1,041,541)			159,274				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/18/2024		4,502.68	(262,915)			(12,415)		(1,224,541)			200,108				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/15/2024		395.77	(532)			(21)					408				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		380.9	(7,153)			(300)		(12,621)			5,475				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		389.32	(1,350)			(57)		(81)			1,033				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/16/2024		395.89	(1,227)			(51)		(1)			939				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		381.42	(3,970)			(177)		(6,370)			3,030				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		390.07	(2,227)			(99)		(113)			1,699				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/17/2024		395.55	(711)			(32)		(1)			543				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		375.85	(9,912)			(468)		(37,162)			7,544				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		387.15	(2,636)			(124)		(687)			2,006				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/18/2024		393.49	(1,939)			(92)		(14)			1,476				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024		382.02	(2,137)			(55)		(1,903)			1,663				03

STATEMENT AS OF SEPTEMBER 30, 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		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024			391.85	(1,598)			(41)		(1)			1,244				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/10/2024			397.3	(410)			(10)					320				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024			379.25	(8,752)			(248)		(19,021)			6,793				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024			383.56	(2,647)			(75)		(1,372)			2,054				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024			390.89	(1,427)			(40)		(4)			1,108				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/11/2024			396.53	(1,619)			(46)					1,257				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/14/2024			384.69	(3,346)			(122)		(1,511)			2,575				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/14/2024			391.22	(1,710)			(62)		(16)			1,316				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/15/2024			377.93	(4,345)			(170)		(12,890)			3,335				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/20/2023	10/15/2024			389.35	(2,879)			(113)		(137)			2,210				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/18/2024			374.11	(6,362)			(306)		(34,945)			4,924				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024			375.56	(5,695)			(319)		(28,972)			4,371				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024			382	(2,445)			(137)		(5,522)			1,876				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024			386.04	(2,900)			(162)		(2,233)			2,226				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/21/2024			390.07	(1,247)			(70)		(190)			957				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024			377.3	(4,314)			(253)		(19,405)			3,302				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024			385.78	(1,591)			(93)		(1,443)			1,217				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024			388	(1,428)			(84)		(604)			1,093				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/22/2024			391.32	(1,434)			(84)		(148)			1,097				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			373.44	(6,329)			(388)		(35,219)			4,831				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			380.4	(3,205)			(196)		(9,958)			2,446				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/23/2024			389.68	(1,797)			(110)		(436)			1,371				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			380.65	(4,047)			(259)		(12,472)			3,080				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			385.32	(2,473)			(158)		(2,919)			1,882				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/24/2024			391.18	(1,858)			(119)		(271)			1,414				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			378.21	(4,077)			(271)		(16,972)			3,095				03
OCT 24 JPUSCYCL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			199.59	(3,231)			(215)		(582)			2,453				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			384.85	(2,675)			(178)		(3,651)			2,030				03
OCT 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	10/26/2023	10/25/2024			389.91	(1,085)			(72)		(320)			824				03

STATEMENT AS OF SEPTEMBER 30, 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 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	10/30/2023	10/08/2024			665.56													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			679.25													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			675.99													03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/29/2024			383.07	(3,575)			(280)		(5,347)			2,736				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/29/2024			387.48	(1,751)			(137)		(974)			1,340				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/29/2024			388.88	(3,247)			(254)		(1,197)			2,485				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/30/2024			370.49	(13,915)			(1,124)		(55,929)			10,620				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/30/2024			375.18	(9,775)			(790)		(34,683)			7,460				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/30/2024			382.83	(5,594)			(452)		(8,842)			4,269				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/30/2024			388.56	(5,295)			(428)		(2,279)			4,042				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/31/2024			378.98	(6,381)			(532)		(17,147)			4,857				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/31/2024			384.34	(4,120)			(343)		(5,129)			3,136				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/31/2024			388.72	(2,071)			(173)		(925)			1,576				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	11/01/2024			378.12	(6,552)			(563)		(19,236)			4,973				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	11/01/2024			385.31	(7,180)			(617)		(7,642)			5,449				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	11/01/2024			390.33	(1,836)			(158)		(549)			1,394				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/25/2024			370.75	(14,841)			(1,006)		(60,169)			11,487				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/25/2024			374.59	(11,611)			(787)		(42,454)			8,987				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/25/2024			387.03	(5,433)			(368)		(2,579)			4,205				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/28/2024			375.36	(9,733)			(736)		(34,201)			7,470				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/28/2024			383.89	(5,952)			(450)		(7,357)			4,568				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/29/2024			372.75	(10,737)			(840)		(41,605)			8,218				03
OCT 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/02/2023	10/29/2024			379.22	(3,720)			(291)		(9,634)			2,847				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/07/2024			389.02	(4,221)			(430)		(2,408)			3,186				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/07/2024			393.84	(1,801)			(184)		(277)			1,360				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/01/2024			375.68	(4,682)			(407)		(15,144)			3,593				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/01/2024			379.99	(2,655)			(231)		(6,070)			2,038				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/01/2024			383.55	(2,053)			(178)		(2,851)			1,576				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/08/2023	11/01/2024			391.28	(814)			(71)		(166)			624				03

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/28/2024		4,452.89	(238,349)			(18,440)		(968,041)			187,128				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/30/2024		4,316.89	(322,966)			(26,684)		(1,130,776)			252,116				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024		4,415.34	(439,252)			(37,436)		(1,691,643)			341,917				03
OCT 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	10/31/2024		4,566.53	(274,784)			(23,419)		(1,274,964)			213,894				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,534.33	(236,156)			(20,739)		(1,044,859)			183,306				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,660.59	(253,397)			(22,253)		(1,348,293)			196,688				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/01/2024		4,800.21	(148,839)			(13,071)		(1,011,963)			115,530				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/04/2024		4,798.48	(61,031)			(5,829)		(410,645)			46,973				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/05/2024		4,507.97	(178,047)			(17,456)		(757,534)			136,652				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/06/2024		4,562.82	(175,336)			(17,632)		(798,659)			134,195				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/07/2024		4,759.06	(174,396)			(17,974)		(1,069,233)			133,104				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024		4,557.45	(202,783)			(21,405)		(909,115)			154,340				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/10/2023	11/08/2024		4,848.97	(326,248)			(34,437)		(2,359,548)			248,311				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		386.02	(2,163)			(230)		(1,634)			1,655				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		388.76	(5,282)			(561)		(2,257)			4,043				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		392.79	(1,565)			(166)		(237)			1,198				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/08/2024		394	(1,287)			(137)		(135)			985				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024		376.48	(5,533)			(628)		(12,744)			4,200				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024		381.52	(3,767)			(428)		(5,737)			2,859				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024		387.09	(2,058)			(234)		(1,389)			1,562				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/11/2024		389.32	(4,177)			(474)		(1,812)			3,171				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		372.93	(8,114)			(941)		(21,621)			6,141				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		380.45	(4,621)			(536)		(7,931)			3,498				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		384.17	(2,950)			(342)		(3,266)			2,233				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		387.73	(7,044)			(817)		(4,390)			5,332				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		390.5	(2,130)			(247)		(733)			1,612				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/12/2024		393.22	(1,652)			(192)		(294)			1,250				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)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024		375.32	(5,733)			(679)		(14,066)			4,327				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024		382.23	(6,631)			(786)		(9,557)			5,005				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024		384.67	(3,690)			(437)		(3,895)			2,785				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/14/2023	11/13/2024		388.81	(4,213)			(499)		(2,198)			3,180				03
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	(2,284)			(271)		(437)			1,724				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	(7,274)			(772)		(19,408)			5,567				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	(6,005)			(637)		(14,221)			4,596				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	(7,567)			(803)		(13,054)			5,791				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	(9,266)			(984)		(12,353)			7,092				03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,777.56						(9,764,060)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,845.1						(12,566,011)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,885.62						(449,241)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,912.64						(1,255,355)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,930.65						(1,053,578)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		4,953.17						(1,701,621)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		5,065.74						(175,129)							03
NOV 24 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	11/17/2023	11/15/2024		5,077						(681,291)							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	(5,311)			(740)		(8,165)			4,053				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	(6,350)			(884)		(4,416)			4,847				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	(1,895)			(264)		(518)			1,446				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	(2,194)			(306)		(197)			1,674				03
NOV 24 JPUSCYL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2024		200.67	(1,633)			(231)		(1,537)			1,243				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	(5,688)			(806)		(4,359)			4,329				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	(2,873)			(407)		(1,256)			2,187				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	(4,064)			(576)		(760)			3,093				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	(1,742)			(247)		(99)			1,326				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	(6,542)			(815)		(5,581)			5,078				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)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024			391.34	(1,700)			(212)		(497)			1,320				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024			394.11	(1,296)			(162)		(188)			1,006				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/14/2024			396.98	(1,641)			(205)		(102)			1,274				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024			380.6	(8,283)			(1,053)		(13,283)			6,411				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024			385.86	(6,414)			(815)		(5,436)			4,965				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024			387.61	(11,294)			(1,436)		(7,238)			8,742				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024			391.49	(2,661)			(338)		(781)			2,059				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/15/2024			397.02	(3,914)			(498)		(263)			3,029				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024			383.16	(6,104)			(821)		(7,823)			4,685				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024			389.14	(2,482)			(334)		(1,317)			1,905				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/18/2024			393.03	(4,473)			(601)		(1,067)			3,433				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024			384.36	(5,975)			(818)		(6,717)			4,573				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024			393.14	(2,246)			(307)		(546)			1,719				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/19/2024			397.36	(2,232)			(305)		(192)			1,708				03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	11/29/2023	11/05/2024			660.38													03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	11/29/2023	11/13/2024			681.03													03
NOV 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		NA	4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024			689.26													03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/21/2024			4,822.93	(148,584)			(21,651)		(641,112)			116,320				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/21/2024			5,028.77	(128,268)			(18,690)		(760,504)			100,415				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/22/2024			4,758.73	(212,482)			(31,479)		(840,787)			165,869				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/22/2024			5,042.24	(206,242)			(30,554)		(1,246,134)			160,998				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/25/2024			5,048.59	(95,501)			(14,838)		(580,103)			73,919				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/27/2024			4,760.74	(290,322)			(46,484)		(1,138,031)			223,450				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/27/2024			4,954.31	(182,639)			(29,243)		(938,257)			140,570				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/27/2024			5,050.79	(100,434)			(16,081)		(603,630)			77,300				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/29/2024			4,830.96	(195,411)			(32,205)		(836,435)			149,560				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
	Index		NA	International	12/05/2023	11/29/2024			5,034.42	(179,421)			(29,569)		(1,044,600)			137,322				03

STATEMENT AS OF SEPTEMBER 30, 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)
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			5,073.89	(96,191)			(15,853)		(598,440)			73,621				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/29/2024			5,098.47	(105,518)			(17,390)		(684,678)			80,759				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/02/2024			4,983.05	(63,665)			(10,934)		(340,321)			48,322				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/03/2024			4,943.43	(102,612)			(17,858)		(514,111)			77,667				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	12/04/2024			4,832.5	(283,202)			(49,931)		(1,207,781)			213,767				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/08/2024			4,738.75	(147,595)			(16,643)		(585,853)			120,003				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/11/2024			4,895.06	(148,217)			(17,873)		(731,931)			119,445				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/13/2024			4,614.22	(338,377)			(42,544)		(1,156,764)			271,097				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024			4,834.31	(135,433)			(17,373)		(602,267)			108,188				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/14/2024			4,988.17	(108,386)			(13,904)		(612,682)			86,582				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			4,724.27	(312,183)			(40,838)		(1,199,257)			248,657				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			4,966.54	(211,781)			(27,704)		(1,152,104)			168,686				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/15/2024			5,010.55	(209,309)			(27,381)		(1,226,023)			166,717				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/18/2024			4,978.04	(72,717)			(10,059)		(401,863)			57,419				03
NOV 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/05/2023	11/20/2024			4,887.2	(144,165)			(20,654)		(685,140)			113,184				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	(8,116)			(1,202)		(5,191)			6,335				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	(4,477)			(663)		(715)			3,495				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	(1,761)			(261)		(97)			1,375				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	(8,875)			(1,379)		(7,965)			6,870				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	(9,403)			(1,461)		(2,462)			7,278				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	(5,969)			(942)		(2,214)			4,607				03
NOV 24 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/05/2023	11/26/2024			395.73	(2,573)			(406)		(370)			1,986				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	(9,284)			(1,486)		(6,695)			7,145				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	(5,233)			(838)		(2,450)			4,027				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	(5,391)			(863)		(1,312)			4,149				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	(7,419)			(1,188)		(1,107)			5,710				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	(4,404)			(705)		(263)			3,389				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)
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			385.28	(6,543)			(1,078)		(5,803)			5,008				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			391.26	(6,233)			(1,027)		(2,410)			4,771				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			396.34	(2,779)			(458)		(403)			2,127				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024			401.83	(2,077)			(342)		(77)			1,590				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/02/2024			388.07	(5,255)			(903)		(3,470)			3,989				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/02/2024			395.39	(5,313)			(912)		(1,060)			4,032				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			389.07	(6,316)			(1,099)		(3,735)			4,780				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			395.07	(3,801)			(661)		(839)			2,877				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/03/2024			402.61	(1,286)			(224)		(53)			974				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			389.16	(4,721)			(832)		(2,831)			3,564				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			393.9	(3,804)			(671)		(1,081)			2,871				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	12/04/2024			399.63	(2,192)			(386)		(197)			1,654				03
NOV 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/05/2023	11/22/2024			380.93	(9,843)			(1,458)		(12,534)			7,684				03
DEC 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUWISFPUB8MPRO8K5P83	12/05/2023	12/04/2024			254.39						(4,421)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			385.14	(3,383)			(654)		(3,772)			2,561				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			389.95	(3,275)			(633)		(2,198)			2,479				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			393.7	(4,942)			(956)		(1,951)			3,740				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			400.07	(941)			(182)		(121)			712				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/10/2024			400.99	(628)			(122)		(65)			476				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			385.69	(3,159)			(618)		(3,401)			2,384				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			388.83	(2,265)			(443)		(1,773)			1,710				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			391.36	(2,108)			(412)		(1,208)			1,591				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			393.84	(1,616)			(316)		(648)			1,219				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/11/2024			398.81	(1,837)			(359)		(308)			1,387				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024			324.47	(328)			(44)		(34)			267				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/15/2024			325.83	(277)			(37)		(17)			225				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/22/2024			325.17	(454)			(69)		(68)			362				03
NOV 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	11/29/2024			325.75	(424)			(71)		(81)			331				03
DEC 24 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024			324.21	(491)			(89)		(193)			377				03

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DEC 24 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		323.16	(766)			(146)		(429)			581				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		386.9	(3,137)			(571)		(2,783)			2,408				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		390.75	(3,905)			(711)		(2,116)			2,997				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/05/2024		394.56	(4,040)			(736)		(1,208)			3,100				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		381.88	(4,447)			(820)		(6,265)			3,403				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		386.73	(2,581)			(476)		(2,372)			1,975				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		388.81	(2,926)			(539)		(2,115)			2,239				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		390.84	(8,513)			(1,569)		(4,705)			6,516				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		394.66	(4,162)			(767)		(1,258)			3,185				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		399.44	(1,208)			(223)		(141)			924				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/06/2024		401.77	(1,938)			(357)		(138)			1,483				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		384.89	(3,393)			(649)		(3,852)			2,575				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		387.79	(2,514)			(480)		(2,128)			1,908				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		392.53	(1,495)			(286)		(698)			1,135				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/12/2023	12/09/2024		393.7	(8,216)			(1,570)		(3,200)			6,236				03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,007.06						(8,972,777)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,077.85						(9,720,893)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,120.32						(214,391)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,148.64						(938,762)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,167.51						(695,407)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,191.11						(1,563,813)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,309.09						(130,400)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,320.89						(532,943)							03
DEC 24 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024		5,066.05						(398,948)							03
DEC 24 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		205.42	(1,046)			(230)		(284)			807				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		388.19	(8,807)			(1,802)		(4,336)			6,856				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		394.14	(8,940)			(1,829)		(1,942)			6,959				03
DEC 24 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/12/2024		400.54	(3,200)			(655)		(211)			2,491				03

STATEMENT AS OF SEPTEMBER 30, 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	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/13/2024		387.01	(9,188)			(1,900)		(5,229)			7,132				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	(6,292)			(1,301)		(1,477)			4,884				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	(4,468)			(924)		(663)			3,468				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	(1,266)			(262)		(49)			983				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	(1,905)			(394)		(54)			1,479				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/16/2024		391.3	(6,979)			(1,490)		(2,505)			5,372				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/16/2024		397.77	(8,028)			(1,714)		(1,059)			6,179				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024		389.58	(7,444)			(1,606)		(3,370)			5,713				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024		397.79	(6,614)			(1,427)		(903)			5,076				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024		403.08	(1,631)			(352)		(80)			1,251				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/17/2024		405.15	(1,389)			(300)		(42)			1,066				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024		388.08	(8,001)			(1,743)		(4,344)			6,124				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024		394.52	(5,468)			(1,191)		(1,299)			4,185				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/18/2024		398.21	(9,404)			(2,049)		(1,224)			7,197				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		392.49	(8,112)			(1,785)		(2,631)			6,191				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		399	(6,113)			(1,345)		(720)			4,666				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		404.43	(1,499)			(330)		(61)			1,144				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/19/2024		407.22	(1,502)			(331)		(32)			1,146				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		394.88	(5,867)			(1,304)		(1,397)			4,466				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		399.68	(5,304)			(1,179)		(576)			4,037				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/21/2023	12/20/2024		406.71	(1,227)			(273)		(31)			934				03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGNF3BB653	12/21/2023	12/04/2024		687.75													03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGNF3BB653	12/21/2023	12/11/2024		712.55													03
DEC 24 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGNF3BB653	12/21/2023	12/20/2024		712.57													03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		393.84	(3,186)			(763)		(848)			2,423				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		397.37	(3,721)			(891)		(598)			2,830				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		401.08	(4,925)			(1,180)		(432)			3,745				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		406.85	(740)			(177)		(21)			563				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		408.44	(1,834)			(439)		(37)			1,394				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)
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		395.5	(4,325)			(1,045)		(945)			3,280				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		398.39	(4,569)			(1,104)		(645)			3,465				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		402.12	(3,881)			(938)		(296)			2,943				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		405.94	(1,139)			(275)		(42)			864				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/27/2024		409.56	(1,217)			(294)		(21)			923				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		386.59	(5,980)			(1,355)		(3,325)			4,625				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		396.41	(4,459)			(1,011)		(705)			3,449				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/20/2024		404.72	(873)			(198)		(29)			676				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		391.22	(3,612)			(842)		(1,267)			2,770				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		394.21	(3,354)			(782)		(800)			2,572				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		397.82	(2,315)			(540)		(319)			1,775				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		400.44	(10,883)			(2,537)		(960)			8,346				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/23/2024		407.79	(808)			(188)		(16)			619				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		394.46	(5,264)			(1,239)		(1,236)			4,025				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		399.99	(1,969)			(463)		(196)			1,506				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		400.44	(3,535)			(832)		(325)			2,703				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/24/2024		406.72	(712)			(167)		(19)			544				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/28/2023	12/26/2024		393.12	(3,340)			(800)		(980)			2,540				03
OCT 24 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	01/02/2024	10/31/2024			174.59						(7,993)							03
NOV 24 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	01/02/2024	11/06/2024			176.14						(7,758)							03
NOV 24 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	01/02/2024	11/29/2024			178.43						(2,759)							03
DEC 24 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	01/02/2024	12/31/2024			178.14						(5,561)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/12/2024			5,121.82						(1,024,925)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/13/2024			4,988.19						(724,914)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/13/2024			5,220.98						(1,264,321)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/16/2024			5,234.04						(502,504)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/18/2024			4,941.81						(802,322)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
SECURITIES	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/19/2024			5,170.72						(591,449)							03

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DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/31/2024			398.97		(1,061)		(270)		(265)			791				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/20/2024			5,118.05						(680,495)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/31/2024			400.54		(1,135)		(289)		(226)			846				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/20/2024			5,257.46						(1,013,138)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/31/2024			407.08		(687)		(175)		(43)			512				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/23/2024			5,293.02						(868,374)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/31/2024			407.96		(445)		(113)		(24)			331				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/02/2025			393.49		(2,039)		(528)		(1,040)			1,511				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/26/2024			4,978.78						(859,065)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/27/2024			5,011.09						(953,152)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/02/2025			399.45		(5,432)		(1,407)		(1,310)			4,025				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/02/2025			406.08		(480)		(124)		(41)			356				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/27/2024			5,232.53						(788,828)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/27/2024			5,282.66						(630,858)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025			387.97		(3,230)		(843)		(2,786)			2,386				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/27/2024			5,308.84						(604,068)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025			394.16		(2,995)		(782)		(1,444)			2,213				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	12/30/2024			5,237.46						(561,790)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025			397.82		(7,793)		(2,035)		(2,425)			5,758				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025			403.71		(726)		(190)		(96)			537				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	01/02/2025			5,186.14						(765,146)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	01/03/2025			5,108.15						(871,214)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	01/03/2025			405.59		(1,311)		(342)		(127)			969				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo	01/05/2024	01/03/2025			5,217.98						(1,119,876)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024			387.29		(4,160)		(1,025)		(3,547)			3,135				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024			396.63		(1,380)		(340)		(425)			1,040				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		
DEC 24 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	01/05/2024	12/27/2024			397.95		(1,102)		(272)		(286)			831				03
MOZAIC2 Spread				7H6GLXDRUGOFU57RNE97																		

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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	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/27/2024			405.57		(472)		(116)		(34)			356				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/27/2024			408.98		(702)		(173)		(25)			529				03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/30/2024			391.93		(2,158)		(546)		(1,248)			1,612				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/05/2024			5,051.19						(963,325)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/30/2024			396.09		(1,713)		(433)		(609)			1,280				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/06/2024			4,795.23						(1,303,162)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/30/2024			400.54		(3,237)		(818)		(621)			2,418				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/06/2024			5,065.65						(1,287,308)							03
DEC 24 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/05/2024	12/31/2024			393.79		(2,415)		(616)		(1,150)			1,799				03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/09/2024			5,100.21						(1,098,614)							03
DEC 24 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
MOZAIC2 Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	01/05/2024	12/11/2024			4,915.59						(762,827)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/03/2025			399.58		(1,142)		(304)		(275)			838				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/06/2025			388.98		(2,977)		(811)		(2,389)			2,166				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/06/2025			395.94		(2,102)		(573)		(863)			1,529				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/06/2025			397.86		(3,181)		(867)		(1,044)			2,314				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/07/2025			389.92		(2,926)		(803)		(2,198)			2,123				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/07/2025			397.82		(1,337)		(367)		(446)			970				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/07/2025			400.36		(1,214)		(333)		(295)			881				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/07/2025			404.78		(1,091)		(299)		(138)			791				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/08/2025			391.07		(2,748)		(760)		(1,885)			1,988				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/08/2025			398.29		(1,251)		(346)		(400)			905				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/08/2025			398.89		(3,474)		(961)		(1,026)			2,513				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/08/2025			404.51		(582)		(161)		(79)			421				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/08/2025			406.27		(502)		(139)		(50)			363				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/09/2025			393.61		(3,142)		(875)		(1,728)			2,267				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/09/2025			398.66		(5,567)		(1,551)		(1,746)			4,016				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/09/2025			402.37		(798)		(222)		(152)			576				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	01/11/2024	01/09/2025			406.04		(612)		(171)		(68)			442				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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/11/2024	.01/10/2025		390.72		(3,184)		(893)		(2,293)			2,291				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/11/2024	.01/10/2025		398.68		(1,250)		(351)		(401)			.900				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/11/2024	.01/10/2025		401.38		(996)		(279)		(224)			.717				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/11/2024	.01/10/2025		406.36		(729)		(205)		(77)			.525				03
DEC 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWSPFUBMPRO8K5P83	.01/11/2024	.12/12/2024		255.62						(1,590)							03
Index	Index		Index																			
DEC 24 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWSPFUBMPRO8K5P83	.01/11/2024	.12/20/2024		258.66						(780)							03
Index	Index		Index																			
JAN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUWSPFUBMPRO8K5P83	.01/11/2024	.01/10/2025		259.48						(1,469)							03
Index	Index		Index																			
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,075.64						(6,464,728)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,147.4						(12,903,350)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,190.46						(391,448)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,219.16						(869,698)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,238.29						(1,012,667)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,262.21						(2,208,934)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,381.81						(108,857)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,393.77						(607,222)							03
JAN 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo	KB1H1DSPRFMYMCJFXT09	.01/18/2024	.01/15/2025		5,135.44						(350,089)							03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/17/2025		394.18		(2,166)		(650)		(1,293)			1,516				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/17/2025		396.64		(7,388)		(2,216)		(3,501)			5,172				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/17/2025		400.36		(1,004)		(301)		(318)			.703				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/10/2025		390.19		(2,531)		(724)		(1,973)			1,807				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/17/2025		404.05		(1,325)		(398)		(260)			.928				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/10/2025		401.09		(832)		(238)		(208)			.594				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/10/2025		406.23		(512)		(146)		(60)			.365				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/13/2025		393.65		(2,038)		(595)		(1,228)			1,443				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/13/2025		398.58		(1,578)		(461)		(574)			1,117				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/13/2025		399.51		(1,540)		(450)		(495)			1,090				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/14/2025		394.1		(2,147)		(632)		(1,252)			1,516				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	.01/19/2024	.01/14/2025		399.51		(2,535)		(746)		(837)			1,790				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 MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/13/2024			322.89		(1,412)		(317)		(525)			1,095				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/16/2024			325.07		(817)		(189)		(220)			627				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	01/14/2025			406.13		(677)		(199)		(91)			478				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/19/2024			326.37		(847)		(202)		(199)			645				03
DEC 24 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/19/2024	12/20/2024			326		(776)		(187)		(195)			589				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		(882)		(251)		(411)			632				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		(657)		(163)		(172)			494				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		(833)		(238)		(367)			595				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		(710)		(182)		(227)			528				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		(656)		(192)		(250)			464				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		(593)		(152)		(152)			441				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		(866)		(260)		(434)			606				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		(789)		(214)		(352)			575				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		(1,160)		(348)		(469)			812				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		(765)		(208)		(297)			557				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		(488)		(144)		(59)			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			393.57		(2,346)		(695)		(1,450)			1,652				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		(1,023)		(303)		(348)			720				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		(2,510)		(743)		(852)			1,767				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		(463)		(137)		(69)			326				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		(1,083)		(321)		(137)			762				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		(2,742)		(817)		(1,868)			1,925				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		(1,235)		(368)		(534)			867				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		(3,807)		(1,135)		(1,503)			2,672				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		(708)		(211)		(142)			497				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		(3,948)				(3,679)			2,763				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						(409,017)							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						(327,106)							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	01/10/2025		5,228.78						(303,477)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025		5,273.44						(386,888)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/10/2025		5,308.09						(382,681)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/22/2024	01/13/2025		4,936.62						(298,734)							03
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						(358,014)							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						(307,963)							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						(226,090)							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						(408,826)							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						(299,400)							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						(309,935)							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						(364,815)							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						(345,438)							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						(186,964)							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						(416,121)							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						(257,793)							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						(521,435)							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						(371,726)							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						(208,793)							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						(225,361)							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						(336,942)							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						(312,247)							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						(232,376)							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						(363,097)							03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	01/30/2024	01/28/2025		400.12		(5,742)		(1,888)		(1,638)			3,855				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	01/30/2024	01/28/2025		404.66		(1,636)		(538)		(275)			1,098				03
JAN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	01/30/2024	01/29/2025		394.42		(5,339)		(1,765)		(2,622)			3,574				03

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JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/29/2025		401.38		(7,740)		(2,559)		(1,952)			5,181				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/29/2025		408.07		(1,525)		(504)		(166)			1,021				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/17/2025		398.39		(3,569)		(1,098)		(1,012)			2,471				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/21/2025		391.82		(6,445)		(2,034)		(3,606)			4,412				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/21/2025		398.3		(7,480)		(2,360)		(2,302)			5,120				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/22/2025		395.3		(5,190)		(1,647)		(2,164)			3,543				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/22/2025		399.55		(7,142)		(2,267)		(1,940)			4,875				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/22/2025		403.26		(1,286)		(408)		(228)			878				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/22/2025		406.94		(2,008)		(637)		(211)			1,371				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/23/2025		395.01		(5,077)		(1,621)		(2,210)			3,456				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/23/2025		399.21		(4,176)		(1,334)		(1,191)			2,843				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/24/2025		393.06		(6,729)		(2,162)		(3,507)			4,567				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/24/2025		399.89		(9,343)		(3,001)		(2,554)			6,341				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/24/2025		406.12		(1,642)		(528)		(205)			1,115				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/24/2025		407.56		(752)		(242)		(78)			510				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/27/2025		396.28		(5,495)		(1,796)		(2,230)			3,699				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/27/2025		400.12		(4,913)		(1,606)		(1,369)			3,307				03
JAN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/28/2025		394.76		(5,168)		(1,699)		(2,437)			3,469				03
JAN 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JAN 25 JPUSCYQL Call Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/03/2025		201.86		(4,084)		(1,139)		(1,473)			2,945				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
3D Index	Index		Index	NA	7H6GLXDRUGOFU57RNE97	01/30/2024	01/29/2025		207.24		(5,577)		(1,844)		(384)			3,733				03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	01/30/2024	01/02/2025		724.6													03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	01/30/2024	01/15/2025		714.3													03
JAN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	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	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/24/2025		5,406.31						(510,465)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/27/2025		5,294.81						(189,154)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/27/2025		5,431.87						(287,141)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
JAN 25 FIA Call Spread	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/29/2025		5,093.29						(555,149)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/29/2025		5,202.51						(518,774)							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)
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025			5,286.4						(205,332)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025			5,404.02						(251,022)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/30/2025			5,445.02						(266,666)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,052.59						(406,153)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,338.31						(331,147)							03
JAN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	02/06/2024	01/31/2025			5,325.26						(337,587)							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						(238,792)							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						(219,896)							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						(211,407)							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						(225,068)							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						(298,616)							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						(412,268)							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						(453,523)							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						(467,803)							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						(367,257)							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						(441,972)							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						(333,838)							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						(286,079)							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		(8,174)		(2,771)		(2,544)			5,404				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		(588)		(199)		(91)			389				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		(4,105)		(1,399)		(3,619)			2,706				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		(3,911)		(1,333)		(2,444)			2,578				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		(8,297)		(2,828)		(2,732)			5,470				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		(3,326)		(1,133)		(682)			2,193				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		(2,276)		(776)		(328)			1,500				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		(658)		(224)		(84)			434				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		(3,654)		(1,265)		(2,865)			2,388				03

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FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/03/2025			393.9		(2,755)		(954)		(1,710)			1,801				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.19		(7,807)		(2,703)		(3,130)			5,104				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/03/2025			391.86		(2,911)		(1,013)		(2,088)			1,898				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.51		(6,710)		(2,336)		(2,666)			4,374				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/04/2025			406.7		(656)		(228)		(123)			428				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					391.13		(3,563)		(1,247)		(2,713)			2,317				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/05/2025			395.34		(2,787)		(975)		(1,583)			1,812				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.91		(5,931)		(2,075)		(2,746)			3,856				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/05/2025			403.12		(2,182)		(763)		(615)			1,418				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.44		(1,554)		(544)		(274)			1,010				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/06/2024	02/05/2025			393.9		(2,535)		(859)		(1,518)			1,676				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					390.33		(2,808)		(1,012)		(2,818)			1,796				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/07/2025			394		(2,101)		(757)		(1,695)			1,344				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.87		(1,700)		(613)		(955)			1,087				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/07/2025			399.29		(6,807)		(2,453)		(3,763)			4,354				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.15		(2,605)		(939)		(920)			1,667				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/07/2025			407.08		(478)		(172)		(121)			306				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					408.23		(858)		(309)		(199)			549				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/07/2025			390.06		(3,041)		(1,112)		(3,140)			1,929				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					395.37		(2,200)		(805)		(1,666)			1,396				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/10/2025			398.29		(8,776)		(3,209)		(5,355)			5,567				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					389.22		(3,117)		(1,145)		(3,375)			1,972				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/11/2025			396.66		(1,631)		(599)		(1,143)			1,032				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.51		(3,444)		(1,265)		(2,092)			2,179				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/11/2025			404.12		(1,113)		(409)		(419)			704				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					391.49		(2,769)		(1,022)		(2,696)			1,747				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/12/2025			394.23		(2,632)		(971)		(2,178)			1,660				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.64		(5,244)		(1,936)		(3,226)			3,308				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	02/13/2024	02/12/2025			404.14		(904)		(334)		(347)			570				03

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FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/13/2024	.02/12/2025			407.78		(1,316)		(486)		(346)			830				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/13/2024	.02/06/2025			392.85		(2,516)		(902)		(2,164)			1,614				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/13/2024	.02/06/2025			398.85		(4,977)		(1,785)		(2,817)			3,193				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/13/2024	.02/06/2025			404.07		(1,920)		(688)		(673)			1,231				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/13/2024	.02/06/2025			408.02		(610)		(219)		(145)			391				03
JAN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUWISFPUB8MPRO8K5P83	.02/13/2024	.01/24/2025			261.78						(714)							03
FEB 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUWISFPUB8MPRO8K5P83	.02/13/2024	.02/12/2025			264.59						(478)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,301.05						(5,264,644)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,406.96						(243,370)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,411.99						(6,117,847)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,457.26						(323,541)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,482.41						(97,519)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,487.44						(584,436)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,494.98						(1,644,065)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,507.55						(410,437)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,532.7						(871,336)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,633.3						(97,033)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,658.45						(68,103)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,671.02						(306,441)							03
FEB 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMCJFXT09	.02/20/2024	.02/14/2025			5,276.19						(496,619)							03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/13/2025			391.66		(6,448)		(2,466)		(5,313)			3,982				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/13/2025			396.9		(8,155)		(3,119)		(4,831)			5,036				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/13/2025			401.68		(1,582)		(605)		(636)			977				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/13/2025			406.1		(807)		(309)		(214)			498				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/14/2025			389.84		(7,528)		(2,892)		(6,857)			4,636				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/14/2025			397.38		(6,291)		(2,417)		(3,623)			3,874				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.02/22/2024	.02/14/2025			403.56		(6,479)		(2,489)		(2,236)			3,990				03

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FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/14/2025			407.34		(1,024)		(393)		(240)			631				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					391.13		(6,766)		(2,646)		(5,875)			4,120				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/18/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.69		(8,448)		(3,304)		(4,962)			5,144				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/18/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					393.97		(5,753)		(2,259)		(4,316)			3,493				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.07		(4,650)		(1,826)		(2,670)			2,824				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.19		(1,218)		(478)		(463)			740				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/19/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.05		(10,494)		(4,139)		(6,517)			6,355				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.26		(3,961)		(1,562)		(1,559)			2,398				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.02		(840)		(331)		(237)			509				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/20/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.09		(6,427)		(2,546)		(5,418)			3,881				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.48		(3,534)		(1,400)		(2,153)			2,134				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.25		(2,408)		(954)		(1,037)			1,454				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.12		(1,812)		(718)		(560)			1,094				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/22/2024	02/21/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.36		(7,223)		(2,954)		(3,658)			4,269				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/24/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.7		(3,309)		(1,359)		(2,540)			1,950				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/25/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					400		(7,658)		(3,145)		(3,747)			4,514				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/25/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					407.28		(826)		(339)		(219)			487				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/25/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					391.5		(4,405)		(1,816)		(3,597)			2,589				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/26/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					207.04		(3,003)		(1,139)		(457)			1,863				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/07/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.87		(2,265)		(934)		(1,195)			1,331				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/26/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					205.37		(3,553)		(1,476)		(1,409)			2,077				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/28/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.51		(4,759)		(1,962)		(2,419)			2,797				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/26/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.54		(1,650)		(680)		(566)			970				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/26/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					408.52		(1,030)		(425)		(254)			605				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/26/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					392.89		(8,809)		(3,646)		(6,752)			5,163				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/27/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					398.45		(2,069)		(857)		(1,142)			1,213				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/27/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.22		(6,256)		(2,589)		(3,295)			3,667				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/27/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					404.51		(3,344)		(1,384)		(1,178)			1,960				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/27/2025																
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					408.32		(1,783)		(738)		(449)			1,045				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/27/2025																

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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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/28/2025		393.92		(2,845)		(1,182)		(2,080)			1,663				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/28/2025		399.27		(10,374)		(4,311)		(5,496)			6,064				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/28/2025		403.66		(3,018)		(1,254)		(1,153)			1,764				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/28/2025		408.49		(1,732)		(720)		(431)			1,012				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/21/2025		388.63		(4,987)		(2,015)		(4,566)			2,973				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/21/2025		398.18		(1,806)		(729)		(957)			1,076				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/21/2025		404.06		(939)		(379)		(312)			560				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/21/2025		404.79		(3,545)		(1,432)		(1,102)			2,113				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/21/2025		408.16		(1,135)		(458)		(254)			676				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/24/2025		390.88		(3,786)		(1,548)		(3,170)			2,237				03
FEB 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	7H6GLXDRUGOFU57RNE97	02/29/2024	02/24/2025		396.49		(2,536)		(1,037)		(1,551)			1,499				03
FEB 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/06/2025		726.98													03
FEB 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/12/2025		738.62													03
FEB 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	02/21/2025		737.73													03
MAR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Annuit		Index	Intern	4PQUHN3JPFGFNF3BB653	03/06/2024	03/05/2025		745.54													03
FEB 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2024	02/21/2025		265.4						(337)							03
MAR 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2024	03/05/2025		269.42						(185)							03
Index	Annuit		Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/06/2024	02/06/2025		5,383.33						(461,914)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/07/2025		5,232.5						(745,676)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/07/2025		5,466.15						(754,460)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/10/2025		5,529.45						(534,640)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/12/2025		5,322.98						(442,390)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/13/2025		5,387.26						(484,250)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/14/2025		5,199.19						(576,236)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/14/2025		5,392.05						(497,211)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/14/2025		5,512.77						(647,733)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIISFPUBMPRO8K5P83	03/07/2024	02/14/2025		5,530.23						(419,092)							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 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,208.81						(720,631)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,331.92						(653,491)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,481.33						(475,733)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,588.2						(492,954)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,549.35						(303,700)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,519.63						(296,496)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,342.62						(460,272)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,344.02						(948,793)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,576.6						(539,510)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,328.42						(483,195)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,537.92						(637,138)							03
FEB 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,630.96						(400,676)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,641.5						(252,092)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,490.51						(577,536)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	.03/07/2024			5,560.74						(386,098)							03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			394.02		(3,960)		(1,716)		(2,269)			2,244				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			396.22		(12,185)		(5,280)		(6,133)			6,905				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			405.46		(1,222)		(530)		(318)			692				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			411.17		(1,175)		(509)		(181)			666				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			389.77		(5,533)		(2,344)		(3,836)			3,188				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			392.59		(5,562)		(2,357)		(3,331)			3,205				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			396		(16,302)		(6,908)		(7,988)			9,394				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			398.53		(2,750)		(1,165)		(1,130)			1,585				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			328.43		(1,587)		(569)		(298)			1,018				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			404.26		(1,320)		(559)		(349)			761				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			327.34		(1,428)		(515)		(324)			913				03
FEB 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/07/2024			410.99		(3,478)		(1,474)		(496)			2,005				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 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/24/2025			329.26		(1,380)		(498)		(234)			883				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/14/2025			329.95		(1,412)		(565)		(332)			847				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/03/2025			391.65		(5,159)		(2,211)		(3,312)			2,948				03
JAN 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	01/30/2025			329.39		(2,595)		(966)		(503)			1,629				03
FEB 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	02/21/2025			329.14		(1,256)		(518)		(360)			739				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/07/2024	03/03/2025			396.06		(13,982)		(5,992)		(6,975)			7,990				03
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		(1,346)		(504)		(288)			842				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		(900)		(371)		(193)			529				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		(5,984)		(2,574)		(4,365)			3,410				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		(1,514)		(575)		(319)			939				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		(942)		(393)		(215)			549				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		(2,240)		(868)		(637)			1,372				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		(1,379)		(575)		(297)			804				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		(2,279)		(899)		(822)			1,380				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		(1,270)		(536)		(318)			734				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		(3,559)		(1,424)		(1,057)			2,135				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		(1,121)		(475)		(308)			646				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		(960)		(407)		(215)			553				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		(1,299)		(563)		(253)			736				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		(5,072)		(2,182)		(2,741)			2,890				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		(7,510)		(3,230)		(3,883)			4,279				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		(911)		(392)		(186)			519				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		(1,058)		(455)		(167)			603				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		(4,838)		(2,089)		(3,033)			2,749				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		(8,214)		(3,547)		(4,213)			4,668				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		(1,223)		(528)		(296)			695				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		(2,197)		(949)		(341)			1,249				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		(5,489)		(2,378)		(3,743)			3,110				03
FEB 25 ABGAVL Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/13/2024	02/21/2025			379.67						(643)							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 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/07/2025		384.4						(229)							03
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						(149)							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						(235)							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						(327)							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						(227)							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						(257)							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)		(3,849)		(7,464)			4,681				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)		(7,063)		(10,217)			8,589				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)		(816)		(612)			993				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)		(635)		(313)			772				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)		(10,408)		(15,740)			12,579				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)		(1,115)		(1,108)			1,348				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)		(652)		(341)			789				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)		(3,844)		(7,114)			4,824				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)		(4,169)		(5,969)			5,232				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)		(904)		(773)			1,134				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)		(1,105)		(525)			1,387				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)		(2,774)		(4,507)			3,416				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)		(2,593)		(3,756)			3,192				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)		(3,439)		(6,300)			4,208				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		395.73		(11,734)		(5,277)		(8,067)			6,457				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		406.86		(1,558)		(701)		(527)			857				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		410.66		(816)		(367)		(203)			449				03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/20/2024	03/14/2025		5,412.28						(4,240,981)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/20/2024	03/14/2025		5,500.87						(374,027)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/20/2024	03/14/2025		5,505.99						(7,130,446)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/20/2024	03/14/2025		5,552.04						(180,800)							03
MAR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	03/20/2024	03/14/2025		5,564.84						(496,377)							03

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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						(56,804)							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						(1,044,574)							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						(1,068,022)							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						(171,533)							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						(289,547)							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						(248,791)							03
MAR 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.03/21/2024	.03/20/2025		205.48		(1,408)		(665)		(1,651)			743				03
FEB 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.03/21/2024	.02/28/2025		384.79						(423)							03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.03/21/2024	.03/20/2025		383.75						(672)							03
JAN 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/01/2024	.01/30/2025		181.84						(2,133)							03
FEB 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/01/2024	.02/28/2025		186.23						(801)							03
MAR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.04/01/2024	.03/31/2025		188.3						(785)							03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/24/2025		392.07		(16,902)		(8,331)		(10,881)			8,571				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/25/2025		405.48		(4,886)		(2,415)		(1,513)			2,471				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/26/2025		391.64		(16,970)		(8,413)		(11,244)			8,557				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/26/2025		412.37		(1,736)		(861)		(320)			.875				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/26/2025		414.51		(2,034)		(1,008)		(320)			1,026				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/27/2025		393.1		(12,313)		(6,122)		(7,691)			6,191				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/27/2025		415.12		(3,173)		(1,578)		(476)			1,596				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/28/2025		393.08		(16,146)		(8,050)		(10,138)			8,096				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/28/2025		414.94		(4,255)		(2,122)		(679)			2,134				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.04/01/2025		405.03		(5,318)		(2,681)		(1,818)			2,637				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.04/02/2025		401		(5,664)		(2,863)		(2,473)			2,800				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.04/02/2025		413.78		(3,351)		(1,694)		(619)			1,657				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/14/2025		387.02		(81,612)		(39,021)		(62,033)			42,590				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/14/2025		408.69		(6,807)		(3,254)		(1,446)			3,552				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/17/2025		386.95		(34,769)		(16,782)		(26,748)			17,987				03
MAR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.04/03/2024	.03/18/2025		387.79		(33,203)		(16,075)		(24,875)			17,128				03

STATEMENT AS OF SEPTEMBER 30, 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/18/2025			408.1		(5,201)		(2,518)		(1,241)			2,683				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/19/2025			388.58		(25,281)		(12,277)		(18,419)			13,004				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/19/2025			410.34		(4,506)		(2,188)		(893)			2,318				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/20/2025			389.66		(25,806)		(12,570)		(18,089)			13,236				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/20/2025			411.47		(2,510)		(1,223)		(468)			1,287				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/21/2025			392.2		(26,182)		(12,792)		(16,591)			13,390				03
MAR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.04/03/2024	.03/21/2025			413.62		(5,602)		(2,737)		(893)			2,865				03
MAR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHNSJPFGRNF3BB653	.04/03/2024	.03/07/2025			762.94													03
MAR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHNSJPFGRNF3BB653	.04/03/2024	.03/13/2025			751.68													03
MAR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHNSJPFGRNF3BB653	.04/03/2024	.03/18/2025			765.92													03
MAR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHNSJPFGRNF3BB653	.04/03/2024	.03/21/2025			766.48													03
APR 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHNSJPFGRNF3BB653	.04/03/2024	.04/02/2025			770.54													03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/12/2025			5,434.68						(435,095)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/13/2025			5,550.47						(531,129)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/13/2025			5,661.59						(258,304)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/14/2025			5,356.48						(404,929)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/14/2025			5,593.71						(527,451)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/14/2025			5,649.11						(379,797)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/17/2025			5,553.47						(241,297)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/18/2025			5,335.96						(391,881)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/19/2025			5,603.99						(386,742)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/20/2025			5,617.28						(250,474)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/21/2025			5,495.37						(436,432)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/21/2025			5,730.07						(630,426)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/24/2025			5,778.65						(212,193)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/26/2025			5,522.81						(462,334)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
Annuit	Index		Index	KB1H1DSPRFMYMCUFXT09	.04/04/2024	.03/27/2025			5,596.93						(348,577)							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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/28/2025		5,520.82						(530,238)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/28/2025		5,758.63						(478,042)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/31/2025		5,792.56						(301,146)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.04/01/2025		5,620.43						(265,868)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.04/03/2025		5,544.35						(432,944)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.04/03/2025		5,723.28						(472,275)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/07/2025		5,509.22						(483,216)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/07/2025		5,575.62						(396,782)							03
MAR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	.04/04/2024	.03/10/2025		5,658.5						(265,134)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/04/2024	.03/10/2025		269.77						(147)							03
MAR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/04/2024	.03/21/2025		270.95						(102)							03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/04/2024	.04/03/2025		272.46						(123)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,353.53						(4,782,118)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,441.46						(247,248)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,446.52						(6,507,180)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,492.07						(303,570)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,504.73						(640,906)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,522.45						(10,600)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,555.35						(1,394,214)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,568						(1,296,868)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,681.89						(65,188)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,707.2						(368,833)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	.04/17/2024	.04/15/2025		5,309.85						(453,873)							03
MAR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.04/22/2024	.03/28/2025		384.16						(442)							03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.04/22/2024	.04/11/2025		381.35						(984)							03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.04/22/2024	.04/21/2025		370.13						(4,358)							03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7HBGLXDRUGOFU57RNE97	.04/23/2024	.04/10/2025		412.54		(1,154)		(630)		(563)				524			03

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

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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 (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)
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025		5,371.29						(451,197)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025		5,601.25						(418,876)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025		5,618.35						(252,847)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/11/2025		5,576.36						(214,963)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025		5,601.64						(304,516)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/14/2025		5,701.23						(181,610)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/15/2025		5,400.41						(227,960)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/16/2025		5,313.36						(346,729)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,188.33						(425,003)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,411.05						(349,613)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,450.28						(689,117)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,454.97						(328,580)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,490.02						(436,411)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,383.44						(429,488)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025		5,522.97						(289,800)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2025		5,405.19						(514,836)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025		5,419.71						(271,795)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025		5,646.54						(193,801)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025		5,526.72						(338,883)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/04/2025		5,668.38						(224,669)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/07/2025		5,705.85						(207,409)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/08/2025		5,613.06						(210,452)							03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2024	03/07/2025		334.9		(386)		(196)		(137)			190				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2024	03/13/2025		335.44		(484)		(250)		(173)			233				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2024	03/14/2025		332.53		(561)		(291)		(267)			270				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2024	03/17/2025		334.16		(576)		(302)		(260)			275				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/30/2024	03/21/2025		335.39		(568)		(301)		(247)			267				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)
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/21/2025			337.54		(625)		(331)		(223)			294				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/24/2025			337.56		(552)		(295)		(211)			257				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/27/2025			337.33		(611)		(329)		(233)			282				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/30/2024	03/28/2025			339.05		(458)		(247)		(153)			211				03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/04/2025			766.8													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/15/2025			763.85													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/22/2025			757.85													03
APR 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	04/28/2025			758.16													03
MAY 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/06/2024	05/05/2025			757.72													03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025			5,437.46						(188,426)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025			5,487.12						(182,271)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025			5,561.71						(207,813)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025			5,600.64						(220,537)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/05/2025			5,614.14						(233,249)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/23/2025			5,272.83						(289,101)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/23/2025			5,434.44						(236,499)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025			5,311.84						(293,986)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025			5,397.29						(235,521)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025			5,522.85						(257,129)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/24/2025			5,566.92						(161,094)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,291.74						(415,375)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,321.66						(358,285)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,367.56						(285,016)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,474.41						(245,735)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,538.45						(238,972)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,550.68						(156,953)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/25/2025			5,590.7						(379,743)							03

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APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/28/2025			5,496.4						(146,295)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/28/2025			5,576.64						(187,067)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/29/2025			5,409.15						(193,914)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	04/30/2025			5,297.19						(355,699)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/01/2025			5,280.03						(267,275)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/01/2025			5,498.62						(471,687)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/06/2024	05/02/2025			5,399.03						(247,219)							03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/24/2025			399.63	(4,561)			(2,672)		(2,571)			1,890				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/24/2025			409.29	(3,736)			(2,188)		(1,354)			1,548				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/25/2025			389.02	(14,542)			(8,535)		(11,658)			6,007				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/25/2025			403.09	(4,094)			(2,403)		(2,019)			1,691				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/25/2025			408.12	(4,417)			(2,592)		(1,704)			1,825				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/25/2025			410.29	(6,064)			(3,559)		(2,106)			2,505				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/28/2025			402.65	(3,701)			(2,185)		(1,889)			1,516				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/29/2025			405.56	(1,827)			(1,081)		(819)			746				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/29/2025			411	(1,799)			(1,064)		(626)			735				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/30/2025			402.74	(3,987)			(2,363)		(2,050)			1,624				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/30/2025			408.5	(3,116)			(1,847)		(1,239)			1,269				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/15/2025			408.6	(2,675)			(1,538)		(927)			1,138				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/16/2025			397.53	(5,978)			(3,444)		(3,529)			2,535				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/16/2025			408.95	(3,783)			(2,179)		(1,286)			1,604				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/17/2025			385	(17,465)			(10,082)		(15,191)			7,383				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/17/2025			391.47	(11,153)			(6,438)		(8,173)			4,715				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/17/2025			400.4	(5,842)			(3,373)		(3,095)			2,470				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/17/2025			406.38	(1,602)			(925)		(635)			677				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/17/2025			408.16	(9,282)			(5,358)		(3,402)			3,924				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/22/2025			399.05	(7,364)			(4,295)		(4,229)			3,068				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	05/07/2024	04/22/2025			408.4	(1,577)			(920)		(583)			657				03

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APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025			387.27		(12,480)		(7,295)		(10,411)			5,185				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025	.....	.....	405.13	.....	(2,962)	.....	(1,731)	.....	(1,299)	.....	.....	1,231	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025	.....	.....	409.76	.....	(2,269)	.....	(1,326)	.....	(790)	.....	.....	943	.....	.....	.....	03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/07/2024	04/17/2025	.....	.....	267.57	.....	.....	.....	.....	.....	(525)	.....	.....	.....	.....	.....	.....	03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/07/2024	04/29/2025	.....	.....	266.52	.....	.....	.....	.....	.....	(679)	.....	.....	.....	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/07/2024	05/02/2025	.....	.....	265.82	.....	.....	.....	.....	.....	(1,287)	.....	.....	.....	.....	.....	.....	03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	05/07/2024	05/06/2025	.....	.....	266.94	.....	.....	.....	.....	.....	(625)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,791.19	.....	.....	.....	.....	.....	(21,548)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,825.69	.....	.....	.....	.....	.....	(1,534,625)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,838.96	.....	.....	.....	.....	.....	(843,576)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,958.4	.....	.....	.....	.....	.....	(40,638)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,984.94	.....	.....	.....	.....	.....	(218,486)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,568.25	.....	.....	.....	.....	.....	(397,798)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,616.16	.....	.....	.....	.....	.....	(2,955,743)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,706.26	.....	.....	.....	.....	.....	(153,440)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,711.57	.....	.....	.....	.....	.....	(4,861,035)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,759.34	.....	.....	.....	.....	.....	(157,537)	.....	.....	.....	.....	.....	.....	03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	.....	.....	5,772.61	.....	.....	.....	.....	.....	(396,185)	.....	.....	.....	.....	.....	.....	03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2024	05/19/2025	.....	.....	380.57	.....	.....	.....	.....	.....	(2,843)	.....	.....	.....	.....	.....	.....	03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2024	05/02/2025	.....	.....	376.2	.....	.....	.....	.....	.....	(2,670)	.....	.....	.....	.....	.....	.....	03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2024	05/16/2025	.....	.....	381.36	.....	.....	.....	.....	.....	(2,094)	.....	.....	.....	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/01/2025	.....	.....	387.23	.....	(9,548)	.....	(5,988)	.....	(7,172)	.....	.....	3,559	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/01/2025	.....	.....	406.07	.....	(1,580)	.....	(991)	.....	(618)	.....	.....	589	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/01/2025	.....	.....	408	.....	(4,911)	.....	(3,080)	.....	(1,735)	.....	.....	1,831	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025	.....	.....	387.96	.....	(9,037)	.....	(5,678)	.....	(6,680)	.....	.....	3,359	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025	.....	.....	399.02	.....	(3,155)	.....	(1,982)	.....	(1,663)	.....	.....	1,173	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025	.....	.....	406.87	.....	(1,604)	.....	(1,008)	.....	(607)	.....	.....	596	.....	.....	.....	03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025			410.47		(8,895)		(5,589)		(2,818)			3,306				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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/05/2025			385.3		(13,042)		(8,237)		(10,284)			4,805				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/05/2025			394.77		(4,876)		(3,080)		(3,001)			1,796				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/06/2025			399.88		(2,867)		(1,814)		(1,490)			1,053				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/06/2025			412.77		(2,583)		(1,634)		(762)			949				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/07/2025			393.67		(5,746)		(3,642)		(3,678)			2,105				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/07/2025			413.14		(788)		(499)		(229)			289				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/07/2025			414.77		(1,733)		(1,098)		(457)			635				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/08/2025			403.1		(1,889)		(1,199)		(870)			690				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/08/2025			414.08		(3,415)		(2,168)		(955)			1,247				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/09/2025			5,451.74		(178,451)		(113,466)		(299,041)			64,985				03
MAY 25 JPUSCYL Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	.05/23/2024	.05/22/2025			206.88		(7,694)		(4,993)		(2,761)			2,700				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/09/2025			5,537.48		(171,365)		(108,960)		(297,111)			62,404				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/09/2025			5,676.07		(149,283)		(94,920)		(273,795)			54,363				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/09/2025			5,707.34		(92,835)		(59,028)		(172,433)			33,807				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/09/2025			5,743.33		(114,152)		(72,582)		(215,073)			41,570				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/12/2025			5,675.45		(106,872)		(68,288)		(195,991)			38,584				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/13/2025			5,670.64		(132,787)		(84,983)		(242,603)			47,803				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025			5,595.49		(149,805)		(96,182)		(264,389)			53,623				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025			5,754.26		(99,097)		(63,625)		(186,366)			35,472				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025			5,559.81		(304,442)		(195,774)		(529,875)			108,668				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025			5,740.12		(202,291)		(130,085)		(378,503)			72,206				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025			5,803.02		(108,110)		(69,521)		(208,004)			38,589				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/19/2025			5,827.13		(108,237)		(69,928)		(210,722)			38,308				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/20/2025			5,764.58		(75,844)		(49,075)		(142,964)			26,768				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/21/2025			5,663.36		(106,846)		(69,241)		(193,096)			37,605				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025			5,577.24		(134,032)		(86,990)		(233,385)			47,042				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
MOZAIC2 Spread	Index		Index	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025			5,780.36		(95,147)		(61,752)		(179,774)			33,394				03

STATEMENT AS OF SEPTEMBER 30, 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)
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/22/2025		.5,832.86		(71,645)		(46,500)		(138,749)			.25,146				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/06/2025		.5,441.73		(159,590)		(100,965)		(267,499)			.58,625				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/06/2025		.5,681.82		(135,739)		(85,876)		(251,195)			.49,863				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/07/2025		.5,564.5		(115,768)		(73,365)		(203,349)			.42,403				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025		.5,443.26		(159,956)		(101,537)		(267,176)			.58,419				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025		.5,622.32		(98,118)		(62,284)		(185,916)			.35,834				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/08/2025		.5,689.85		(96,293)		(61,125)		(177,610)			.35,168				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025		.203.59		(6,737)		(4,233)		(4,702)			.2,504				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/15/2025		.396.92		(3,920)		(2,576)		(2,500)			.1,345				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/15/2025		.418.18		(366)		(240)		(103)			.125				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/15/2025		.419.9		(614)		(404)		(160)			.211				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/16/2025		.409.67		(950)		(625)		(386)			.325				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/16/2025		.414.65		(616)		(405)		(201)			.211				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/16/2025		.420.01		(2,752)		(1,810)		(716)			.941				03
MAR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.03/31/2025		.338.81		(384)		(232)		(126)			.151				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/04/2025		.338.39		(463)		(282)		(162)			.180				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/07/2025		.339.27		(214)		(132)		(73)			.83				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/24/2025		.335.11		(521)		(331)		(268)			.190				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/11/2025		.337.96		(633)		(392)		(229)			.241				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/25/2025		.333.94		(1,229)		(781)		(665)			.448				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/09/2025		.399.4		(2,907)		(1,892)		(1,693)			.1,015				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/11/2025		.338.58		(513)		(318)		(177)			.195				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/28/2025		.335.83		(1,342)		(858)		(670)			.484				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/17/2025		.332.88		(1,074)		(673)		(589)			.401				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/09/2025		.410.49		(1,179)		(767)		(446)			.412				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/17/2025		.334.82		(1,264)		(792)		(618)			.472				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.05/09/2025		.415.39		(2,098)		(1,365)		(615)			.732				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/03/2024	.04/21/2025		.334.31		(968)		(611)		(504)			.357				03

STATEMENT AS OF SEPTEMBER 30, 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)
APR 25 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/21/2025			334.61		(610)		(385)		(315)			225				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025			416.26		(3,870)		(2,519)		(1,077)			1,351				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/12/2025			403.78		(1,660)		(1,086)		(840)			575				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025			408.71		(1,237)		(810)		(515)			427				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025			416.22		(1,611)		(1,055)		(485)			556				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025			393.09		(5,662)		(3,714)		(4,002)			1,948				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025			398.72		(3,126)		(2,051)		(1,888)			1,075				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025			415.55		(492)		(323)		(152)			169				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/14/2025			417.37		(471)		(309)		(132)			162				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/23/2025			5,689.01						(133,159)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/23/2025			5,763.57						(192,091)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/23/2025			5,768.88						(146,880)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/23/2025			5,707.49						(193,776)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/23/2025			5,814.3						(187,210)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/27/2025			5,680.12						(80,081)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/28/2025			5,717.45						(130,326)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/29/2025			5,533.58						(195,637)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/29/2025			5,775.01						(172,057)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,494.96						(216,274)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,550.06						(226,624)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,676.08						(161,819)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,718.85						(114,900)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,756.84						(289,566)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	05/30/2025			5,795.88						(138,197)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	06/02/2025			5,753.61						(125,950)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	06/03/2025			5,607.12						(174,123)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	06/06/2024	06/04/2025			5,776.11						(190,090)							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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JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/06/2024	.06/05/2025		.5,560.08						(203,074)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/06/2024	.06/05/2025		.5,778.1						(187,668)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/06/2024	.06/05/2025		.5,847.82						(88,438)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/06/2024	.05/23/2025		.5,498.9						(195,289)							03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/06/2024	.05/23/2025		.5,588.54						(157,882)							03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.06/04/2024	.05/15/2025		.270.53						(302)							03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.06/04/2024	.06/03/2025		.270.7						(634)							03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/22/2025		.419		(.770)		(.523)		(.297)			.247				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/23/2025		.402.58		(1,710)		(1,163)		(1,212)			.547				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/23/2025		.410.07		(916)		(623)		(518)			.293				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/23/2025		.415.57		(395)		(268)		(176)			.126				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/23/2025		.417.66		(4,341)		(2,953)		(1,799)			1,388				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/27/2025		.395		(5,530)		(3,782)		(4,730)			1,748				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/28/2025		.395.3		(4,756)		(3,257)		(4,051)			1,499				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/28/2025		.401.51		(2,033)		(1,392)		(1,493)			.641				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/28/2025		.418.8		(966)		(662)		(389)			.304				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/29/2025		.399		(2,438)		(1,672)		(1,912)			.766				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/29/2025		.416.11		(742)		(509)		(353)			.233				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/29/2025		.416.38		(2,143)		(1,470)		(976)			.674				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/30/2025		.410.39		(802)		(551)		(456)			.251				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/30/2025		.415.58		(1,127)		(774)		(526)			.353				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/19/2025		.409.87		(681)		(461)		(378)			.220				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/20/2025		.398.96		(2,710)		(1,836)		(2,095)			.874				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/20/2025		.419.12		(231)		(157)		(93)			.75				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/20/2025		.421.61		(385)		(261)		(126)			.124				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/21/2025		.401.08		(4,021)		(2,728)		(2,954)			1,293				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/21/2025		.417.01		(425)		(288)		(176)			.137				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/11/2024	.05/21/2025		.421.71		(326)		(221)		(107)			.105				03

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STATEMENT AS OF SEPTEMBER 30, 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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JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/11/2025			5,744.93						(170,765)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/12/2025			5,698.39						(211,229)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/12/2025			5,892.12						(221,805)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025			5,675.35						(193,808)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025			5,773.12						(182,213)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025			5,932.61						(209,418)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/13/2025			5,965.29						(223,859)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/17/2025			5,855						(174,295)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025			5,720.57						(164,623)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025			5,772.97						(162,038)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/18/2025			5,988.13						(146,465)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			5,699.76						(177,586)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			5,750.55						(205,459)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			5,833.03						(131,490)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			5,942.36						(249,109)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			5,994.47						(162,191)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025			6,032.35						(129,960)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/23/2025			5,919.33						(138,906)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/24/2025			5,884.16						(143,724)							03
JUN 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.06/02/2025			205.44		(874)		(627)		(2,675)			247				03
JUN 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.06/10/2025			206.06		(803)		(582)		(2,374)			222				03
JUN 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.06/24/2025			207.2		(877)		(645)		(2,646)			233				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.05/30/2025			404.1		(1,501)		(1,074)		(946)			428				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.05/30/2025			413.78		(615)		(440)		(285)			175				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.05/30/2025			415.92		(1,442)		(1,031)		(635)			411				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.06/02/2025			400.05		(2,373)		(1,703)		(1,679)			670				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGGFU57RNE97	.06/25/2024	.06/03/2025			410.94		(884)		(635)		(470)			249				03

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STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/27/2025			411.91	(2,928)			(2,270)		(1,143)			658				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					416.5	(10,627)			(8,239)		(3,558)			2,389				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/27/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					401.08	(5,630)			(4,376)		(2,977)			1,255				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/30/2025																
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					408.75	(3,202)			(2,490)		(1,393)			712				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	07/01/2025																
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.68	(5,248)			(4,085)		(1,867)			1,163				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	07/02/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					414.02	(3,211)			(2,454)		(1,073)			757				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/11/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					416.78	(2,287)			(1,750)		(691)			537				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/12/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					396.69	(13,007)			(9,960)		(7,355)			3,047				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/13/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					411.72	(2,474)			(1,895)		(903)			580				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/13/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.84	(8,374)			(6,412)		(2,676)			1,961				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/13/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					395.32	(10,911)			(8,378)		(6,403)			2,533				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/16/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					400.91	(6,991)			(5,373)		(3,593)			1,618				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/17/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.76	(2,184)			(1,679)		(721)			506				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/17/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					399.53	(8,684)			(6,680)		(4,619)			2,004				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/18/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.9	(5,409)			(4,161)		(1,769)			1,248				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/18/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					402.2	(6,490)			(5,001)		(3,242)			1,489				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/20/2025																
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					416.42	(6,819)			(5,255)		(2,183)			1,564				03
MOZAIC2 Spread	Index		Index	NA	07/11/2024	06/20/2025																
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					270.73						(400)							03
Index	Index		Index	ROMUJISFPUBMPRO8K5P83	07/11/2024	06/10/2025																
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					271.7						(388)							03
Index	Index		Index	ROMUJISFPUBMPRO8K5P83	07/11/2024	06/17/2025																
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas					272.49						(502)							03
Index	Index		Index	ROMUJISFPUBMPRO8K5P83	07/11/2024	06/27/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					5,955.43						(2,034,248)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,053.56						(147,279)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,059.19						(2,417,651)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,123.95						(238,462)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,143.66						(202,816)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,152.11						(85,043)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,194.34						(548,306)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																
JUL 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co					6,208.42						(486,483)							03
Life	Index		Index	Intern	07/17/2024	07/15/2025																

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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)
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025		6,321.04						(17,388)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025		6,391.43						(100,398)							03
JUL 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025		5,907.15						(158,612)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025		5,817.98						(188,362)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025		6,015.48						(293,560)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/11/2025		6,103.58						(133,966)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/14/2025		6,145.21						(136,391)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/16/2025		6,042.78						(125,262)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/17/2025		5,933.34						(161,215)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/17/2025		6,157.38						(131,054)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025		5,713.36						(218,731)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025		5,932.32						(299,532)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025		5,988.81						(190,539)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/22/2025		5,988.63						(175,253)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/25/2025		5,841.46						(182,245)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/26/2025		5,944.49						(216,775)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/26/2025		6,014.3						(119,340)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/27/2025		5,740.2						(297,299)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/27/2025		5,936.9						(361,094)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.06/30/2025		6,002.53						(158,825)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/01/2025		5,914.47						(131,872)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025		5,804.96						(232,019)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025		5,921.78						(149,254)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025		5,985.33						(177,804)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/03/2025		6,067.1						(203,280)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/08/2025		6,019.72						(129,018)							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 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/09/2025			5,866.79						(182,822)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/10/2025			6,097.01						(129,361)							03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	.07/23/2024	.06/18/2025		777.08			(4,211)		4,808					598				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	.07/23/2024	.06/25/2025		791.8														03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	.07/23/2024	.07/01/2025		788.58														03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	.07/23/2024	.07/10/2025		786.45														03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	.07/23/2024	.07/22/2025		805.51														03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/01/2025		5,719.69							(216,063)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/01/2025		5,724.96							(162,633)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/01/2025		5,811.64							(248,254)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/01/2025		5,854.62							(152,229)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/01/2025		5,964.14							(135,573)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/04/2025		5,738.75							(137,009)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/05/2025		5,538.36							(190,501)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.08/05/2025		5,743.23							(259,850)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.06/20/2025		6,014.99							(14,867)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/23/2025		5,804.41							(150,033)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/23/2025		6,065.53							(113,360)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/24/2025		5,801.18							(144,950)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/25/2025		5,680.77							(183,225)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/25/2025		5,893.1							(289,761)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/25/2025		5,886.93							(338,692)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/28/2025		5,906.23							(130,482)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/29/2025		5,784.87							(118,304)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/29/2025		5,990.82							(148,420)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	.08/06/2024	.07/30/2025		5,600.05							(207,972)							03

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JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	08/06/2024	07/30/2025		5,851.5						(129,027)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	08/06/2024	07/31/2025		5,724.67						(148,096)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	08/06/2024	07/31/2025		5,879.81						(152,264)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	08/06/2024	07/31/2025		6,014.09						(118,866)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPR08K5P83	08/06/2024	08/01/2025		5,538.6						(263,904)							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025		402.09		(681)		(569)		(2,083)			112				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025		409.69		(402)		(336)		(1,289)			66				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025		418.63		(106)		(89)		(413)			17				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/03/2025		419.77		(301)		(251)		(981)			49				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/07/2025		405.9		(705)		(591)		(2,168)			114				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/08/2025		403.22		(1,079)		(905)		(3,241)			175				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/08/2025		419.35		(87)		(73)		(323)			14				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025		411.16		(415)		(348)		(1,295)			67				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025		418.52		(118)		(99)		(336)			19				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025		408.01		(646)		(542)		(2,067)			104				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025		419.89		(103)		(87)		(364)			17				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025		399.65		(1,680)		(1,411)		(4,842)			269				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025		413.7		(232)		(195)		(831)			37				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025		420.4		(344)		(289)		(1,132)			55				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/14/2025		403.48		(822)		(691)		(2,490)			131				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/15/2025		404.49		(1,066)		(897)		(3,154)			169				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025		406.48		(803)		(677)		(2,460)			127				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025		419.97		(177)		(149)		(665)			28				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025		399.2		(1,259)		(1,061)		(3,559)			198				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025		409.93		(464)		(391)		(1,471)			73				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025		407.03		(581)		(490)		(1,798)			91				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025		415.01		(388)		(327)		(1,238)			61				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025		417.53		(297)		(250)		(1,097)			47				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)
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/06/2024	07/03/2025			400.03		(1,564)		(1,307)		(4,619)			257				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/28/2025			395.37		(7,032)		(6,097)		(11,761)			935				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/29/2025			402		(3,217)		(2,791)		(5,515)			427				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/29/2025			412.78		(988)		(857)		(1,707)			131				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/30/2025			393.79		(6,699)		(5,813)		(11,135)			885				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/30/2025			403.99		(1,866)		(1,619)		(3,236)			247				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/30/2025			412.61		(963)		(836)		(1,718)			127				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/31/2025			396.48		(3,282)		(2,850)		(5,532)			433				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/31/2025			396.68		(3,042)		(2,641)		(5,129)			401				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/31/2025			414.72		(1,523)		(1,322)		(2,628)			201				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	08/01/2025			404.78		(1,733)		(1,505)		(2,991)			228				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/18/2025			395.88		(5,908)		(5,099)		(9,993)			809				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	08/01/2025			409.75		(1,755)		(1,524)		(3,074)			231				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/18/2025			409.37		(1,182)		(1,021)		(2,035)			162				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	08/01/2025			412.8		(2,068)		(1,797)		(3,663)			272				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/21/2025			399.83		(3,005)		(2,597)		(5,111)			408				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/22/2025			404.11		(1,774)		(1,534)		(3,025)			240				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/22/2025			415.89		(297)		(256)		(545)			40				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/23/2025			397.69		(3,928)		(3,398)		(6,653)			530				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/23/2025			414.66		(1,223)		(1,058)		(2,161)			165				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/24/2025			397.88		(3,946)		(3,415)		(6,662)			531				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/24/2025			413.24		(1,055)		(913)		(1,908)			142				03
JUL 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/03/2025			205.58		(1,467)		(1,257)		(2,541)			210				03
JUL 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/18/2025			207.01		(1,412)		(1,219)		(2,406)			193				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025			393.83		(6,144)		(5,320)		(10,216)			824				03
JUL 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/31/2025			209.34		(1,055)		(916)		(1,828)			139				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025			405.53		(1,567)		(1,357)		(2,708)			210				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025			411.29		(2,388)		(2,067)		(4,243)			320				03

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JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025			412.78		(2,113)		(1,829)		(3,788)			283				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	5,864.42	.....	(1,942,350)	.....	(1,720,522)	.....	(2,417,457)	.....	.....	221,828	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	5,958.96	.....	(136,341)	.....	(120,770)	.....	(171,455)	.....	.....	15,571	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	5,964.5	.....	(2,287,560)	.....	(2,026,306)	.....	(2,893,978)	.....	.....	261,253	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,028.25	.....	(262,084)	.....	(232,152)	.....	(334,065)	.....	.....	29,932	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,047.65	.....	(20,938)	.....	(18,547)	.....	(26,786)	.....	.....	2,391	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,055.97	.....	(180,620)	.....	(159,992)	.....	(231,631)	.....	.....	20,628	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,097.54	.....	(1,002,940)	.....	(888,398)	.....	(1,303,468)	.....	.....	114,542	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,111.4	.....	(578,387)	.....	(512,332)	.....	(748,262)	.....	.....	66,055	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,222.26	.....	(21,048)	.....	(18,644)	.....	(27,535)	.....	.....	2,404	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	6,291.55	.....	(142,520)	.....	(126,243)	.....	(186,033)	.....	.....	16,277	.....	.....	.....	03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	.....	.....	5,814.84	.....	(194,512)	.....	(172,298)	.....	(237,730)	.....	.....	22,215	.....	.....	.....	03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	06/27/2025	.....	.....	389.78	.....	(464)	.....	(409)	.....	(531)	.....	.....	55	.....	.....	.....	03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/08/2025	.....	.....	392.14	.....	(329)	.....	(291)	.....	(385)	.....	.....	37	.....	.....	.....	03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/18/2025	.....	.....	390.79	.....	(564)	.....	(502)	.....	(682)	.....	.....	62	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/06/2025	.....	.....	405.37	.....	(2,958)	.....	(2,672)	.....	(3,254)	.....	.....	285	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/07/2025	.....	.....	398.94	.....	(7,621)	.....	(6,888)	.....	(8,561)	.....	.....	733	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/07/2025	.....	.....	406.21	.....	(3,829)	.....	(3,461)	.....	(4,199)	.....	.....	368	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/08/2025	.....	.....	389.53	.....	(22,922)	.....	(20,723)	.....	(26,004)	.....	.....	2,199	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/08/2025	.....	.....	393.15	.....	(7,799)	.....	(7,051)	.....	(8,825)	.....	.....	748	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/08/2025	.....	.....	407.43	.....	(12,872)	.....	(11,637)	.....	(14,123)	.....	.....	1,235	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/11/2025	.....	.....	392.14	.....	(7,985)	.....	(7,225)	.....	(9,058)	.....	.....	759	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/12/2025	.....	.....	398.74	.....	(6,557)	.....	(5,935)	.....	(7,327)	.....	.....	622	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/12/2025	.....	.....	408.42	.....	(2,569)	.....	(2,325)	.....	(2,814)	.....	.....	244	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/13/2025	.....	.....	399.56	.....	(5,661)	.....	(5,126)	.....	(6,353)	.....	.....	535	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/13/2025	.....	.....	410.67	.....	(2,191)	.....	(1,984)	.....	(2,392)	.....	.....	207	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/14/2025	.....	.....	392.88	.....	(11,054)	.....	(10,012)	.....	(12,491)	.....	.....	1,042	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/14/2025			410.46		(5,370)		(4,863)		(5,885)			506				03

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AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/15/2025			396.28		(7,252)		(6,570)		(8,184)			682				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/15/2025			405.56		(1,833)		(1,661)		(2,020)			172				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/15/2025			412.36		(4,009)		(3,632)		(4,238)			377				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/15/2025			413.62		(3,581)		(3,244)		(3,759)			337				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/01/2025			398.84		(5,030)		(4,537)		(5,642)			493				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/18/2025			396.58		(12,383)		(11,229)		(13,914)			1,154				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/04/2025			390.39		(11,526)		(10,407)		(13,082)			1,119				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/05/2025			398.02		(5,604)		(5,061)		(6,274)			542				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/05/2025			405.8		(4,894)		(4,421)		(5,359)			474				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/06/2025			395.21		(9,228)		(8,338)		(10,427)			890				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/03/2025			274.13						(236)							03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/22/2025			275.94						(180)							03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/31/2025			273.5						(714)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025			6,033.96						(228,140)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025			6,078.79						(109,828)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/18/2025			6,029.12						(105,885)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/19/2025			5,947.09						(124,689)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/19/2025			6,064.79						(148,232)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/20/2025			6,047.06						(109,897)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/21/2025			5,872.63						(162,595)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/21/2025			6,105.76						(99,185)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/22/2025			5,834.48						(187,408)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/22/2025			6,049.61						(246,586)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/06/2025			5,597.04						(225,624)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/07/2025			5,440.55						(410,221)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/07/2025			5,679.93						(439,569)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025			5,535.19						(300,513)							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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025			5,656.93						(273,812)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025			5,748.68						(227,061)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/08/2025			5,805.33						(218,469)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/11/2025			5,786.49						(154,862)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/12/2025			5,774.27						(200,087)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/13/2025			5,815.43						(198,988)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/14/2025			5,803.47						(152,466)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/14/2025			5,930.52						(147,496)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025			5,756.37						(199,825)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025			5,888.7						(205,133)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/05/2024	08/15/2025			5,987.2						(176,533)							03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025			395.83		(6,438)		(6,088)		(10,224)			349				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025			410.29		(1,271)		(1,202)		(2,234)			69				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/28/2025			414.92		(839)		(793)		(1,537)			46				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025			396.56		(8,988)		(8,501)		(14,297)			487				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025			407.54		(1,710)		(1,617)		(2,943)			93				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025			415.16		(1,880)		(1,778)		(3,370)			102				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/19/2025			395.31		(8,190)		(7,733)		(13,003)			456				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/29/2025			415.55		(3,019)		(2,856)		(5,577)			163				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/19/2025			413.39		(1,706)		(1,611)		(3,053)			95				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	09/02/2025			398.63		(5,686)		(5,382)		(9,196)			304				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/20/2025			396.26		(7,070)		(6,677)		(11,276)			393				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/20/2025			413.69		(2,088)		(1,972)		(3,627)			116				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/21/2025			401.81		(2,927)		(2,765)		(4,883)			162				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/21/2025			414.96		(1,628)		(1,538)		(3,027)			90				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025			397.93		(4,278)		(4,042)		(6,929)			236				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025			409.51		(1,614)		(1,524)		(2,754)			89				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/10/2024	08/22/2025			413.62		(1,553)		(1,467)		(2,767)			86				03

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AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/22/2025			415.74		(2,718)		(2,568)		(5,026)			150				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/25/2025			396.46		(7,005)		(6,622)		(11,176)			384				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/26/2025			396.85		(5,295)		(5,006)		(8,465)			289				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/26/2025			411.29		(886)		(837)		(1,554)			48				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/26/2025			415.29		(1,180)		(1,116)		(2,197)			64				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/27/2025			398.17		(4,712)		(4,455)		(7,613)			257				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	7H6GLXDRUGOFU57RNE97	09/10/2024	08/27/2025			414.99		(1,548)		(1,464)		(2,789)			84				03
AUG 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	08/08/2025			772.52													03
AUG 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	08/15/2025			785.79													03
AUG 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	08/22/2025			793.09													03
AUG 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	08/29/2025			805.04													03
SEP 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2025			804.19													03
SEP 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	09/15/2025			811.47													03
AUG 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	4PQUHN3JPFGFNF3BB653	09/16/2024	08/01/2025			782.68													03
AUG 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	09/16/2024	08/08/2025			268.47						(1,205)							03
AUG 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	09/16/2024	08/15/2025			271.02						(773)							03
AUG 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		Index	ROMUIISFPUBMPRO8K5P83	09/16/2024	08/29/2025			272.36						(1,283)							03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			5,949.85		(3,224,760)		(3,152,497)		(3,283,920)			72,264				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,047.97		(138,975)		(135,861)		(141,827)			3,114				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,053.6		(2,645,665)		(2,586,379)		(2,706,182)			59,287				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,118.3		(292,992)		(286,426)		(299,419)			6,566				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,137.99		(31,996)		(31,279)		(32,704)			717				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,146.43		(161,185)		(157,573)		(170,430)			3,612				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,188.62		(815,524)		(797,249)		(835,072)			18,275				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,202.69		(885,825)		(865,974)		(938,409)			19,850				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,315.21		(24,590)		(24,039)		(25,861)			551				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			6,385.53		(172,998)		(169,122)		(174,953)			3,877				03
SEP 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Morgan Stanley & Co																		
Life	Life		Index	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025			5,901.69		(193,713)		(189,372)		(196,399)			4,341				03

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SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/09/2025			404.42		(7,167)		(7,084)		(7,248)			.83				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.84		(7,784)		(7,695)		(7,914)			.89				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/10/2025			412.88		(2,817)		(2,784)		(2,816)			.32				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					396.05		(12,937)		(12,789)		(13,133)			.148				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/11/2025			411.95		(3,503)		(3,463)		(3,525)			.40				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.57		(14,264)		(14,101)		(14,506)			.163				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/12/2025			406.41		(7,061)		(6,980)		(7,181)			.81				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.56		(7,041)		(6,960)		(7,006)			.80				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/12/2025			397.5		(9,601)		(9,492)		(9,773)			.109				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.84		(11,102)		(10,977)		(11,308)			.125				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/16/2025			409.97		(3,907)		(3,863)		(3,969)			.44				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					397.51		(13,707)		(13,553)		(13,965)			.154				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/17/2025			407.75		(4,248)		(4,200)		(4,328)			.48				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					416.45		(2,512)		(2,483)		(2,533)			.28				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/17/2025			397.57		(12,154)		(12,012)		(12,365)			.143				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					396.69		(10,683)		(10,563)		(10,865)			.120				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/18/2025			411.3		(2,539)		(2,509)		(2,541)			.30				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					406.62		(4,321)		(4,273)		(4,381)			.49				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/18/2025			395.81		(12,793)		(12,643)		(13,014)			.150				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					415.42		(1,366)		(1,350)		(1,394)			.15				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/18/2025			410.76		(3,439)		(3,398)		(3,515)			.40				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					403.44		(7,489)		(7,402)		(7,614)			.87				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/05/2025			411.76		(5,516)		(5,452)		(5,587)			.64				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					393.05		(20,263)		(20,029)		(20,652)			.234				03
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	.09/25/2024	.09/08/2025			395.01		(17,176)		(16,978)		(17,465)			.198				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank					6,048.46						(341,297)							03
AUG 25 FIA Call Spread	Index		NA	BNP Paribas	.09/26/2024	.08/29/2025			6,155.44						(167,304)							03
SEP 25 FIA Call Spread	Equity /		NA	BNP Paribas	.09/26/2024	.09/02/2025			5,903.25													03
SEP 25 FIA Call Spread	Index		NA	BNP Paribas	.09/26/2024	.09/04/2025									(308,914)							03

STATEMENT AS OF SEPTEMBER 30, 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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/05/2025		5,713.79						(264,142)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/05/2025		5,838.18						(292,591)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/05/2025		5,967.58						(371,777)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/08/2025		5,828.08						(249,201)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/09/2025		5,760.42						(266,693)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/10/2025		5,900.75						(395,710)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/11/2025		5,930.39						(194,099)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/12/2025		5,850.47						(230,639)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/12/2025		6,028.61						(225,060)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/12/2025		6,111.99						(198,244)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/12/2025		6,159.1						(155,976)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/15/2025		6,000.54						(165,218)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/16/2025		5,904.94						(203,580)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/16/2025		6,095.45						(233,128)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	09/18/2025		5,989.89						(360,029)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/22/2025		5,868.85						(183,899)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/22/2025		6,016.24						(207,917)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/25/2025		6,112.77						(165,724)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/27/2025		5,998.31						(299,894)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/28/2025		5,913.84						(202,235)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/29/2025		5,878.23						(253,052)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	09/26/2024	08/29/2025		6,086.71						(305,405)							03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	07/25/2025		386.32		(1,179)		(1,175)		(1,137)				4			03
AUG 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	08/26/2025		390.93		(1,156)		(1,152)		(1,117)				4			03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(14,390,420)	(20,846,072)		(19,064,597)	XXX	(379,540,070)				14,262,928		XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(14,390,420)	(20,846,072)		(19,064,597)	XXX	(379,540,070)				14,262,928		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

STATEMENT AS OF SEPTEMBER 30, 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)
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(14,390,420)	(20,846,072)		(19,064,597)	XXX	(379,540,070)			14,262,928				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										(14,390,420)	(20,846,072)		(19,064,597)	XXX	(379,540,070)			14,262,928			XXX	XXX
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/26/2015	.04/29/2025	30,800,000	.3.41 USD (2.84 GBP)			235,274	4,050,000		4,114,699		(1,288,000)			117,089		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2025	12,400,300	.4.41 USD (2.62 EUR)			175,198	151,800		157,908		(105,600)			53,128		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)			172,459	151,800		254,835		(105,600)			102,523		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)			122,575	2,375,000		2,477,880		(644,000)			77,991		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)			161,015	2,034,000		2,361,276		(1,288,000)			180,481		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)			308,096	2,703,000		3,443,632		(2,189,600)			312,433		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)			120,583	(245,700)		953,600		(837,200)			226,098		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPU8MIPR08K5P83	.08/12/2016	.11/14/2026	29,831,000	.3.39 USD (2.28 GBP)			247,864	(931,500)		(7,766)		(1,481,200)			217,341		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)			45,292	(1,043,100)		(746,039)		(579,600)			85,016		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)			402,385	3,140,416		3,151,382		230,136			122,778		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)			406,485	3,140,416		3,253,419		230,136			165,447		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/02/2017	.05/11/2027	29,946,524	.3.36 USD (0.3 JPY)			704,126	6,553,082		6,379,544		429,587			241,945		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)			50,789	15,000		66,472		(28,800)			28,470		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	32,436,500	.3.75 USD (1.77 EUR)			490,962	145,000		642,565		(278,400)			275,207		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPU8MIPR08K5P83	.06/02/2017	.06/26/2029	45,052,000	.3.99 USD (2.8 GBP)			398,133	(1,760,500)		1,158,052		(2,254,000)			490,412		100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.06/08/2017	.09/13/2027	34,782,000	.3.99 USD (1.96 EUR)			538,531	.263,500		.856,114		(297,600)			.298,874		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)			367,897	1,246,000		1,597,664		(192,000)			.201,504		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	18,792,209	.4.42 USD (3.12 GBP)			331,598	(320,086)		2,053,245		(928,793)			.401,545		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	13,335,450	.4.42 USD (3.12 GBP)			235,312	(227,142)		1,457,037		(659,096)			.284,947		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)			584,652	2,934,750		5,614,292		(2,254,000)			.469,423		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	.01/25/2018	.03/14/2033	14,294,000	.4.45 USD (3.02 GBP)			179,917	.919,000		2,573,233		(644,000)			.207,848		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)			143,933	.735,200		2,058,586		(515,200)			.166,278		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BX4R0TD8PU41	.03/06/2018	.03/31/2036	7,511,238	.4.69 USD (2.47 EUR)			247,384	.766,267		1,138,629		(90,248)			.127,397		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BX4R0TD8PU41	.03/06/2018	.03/31/2036	10,730,340	.4.69 USD (2.47 EUR)			353,405	1,094,668		1,626,613		(128,926)			.181,996		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)			(110,419)	.391,300		.237,849		(450,800)			.116,588		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 (EUR006M)			26,432	2,141,100		2,116,453		(172,800)			.213,794		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)			214,219	.482,400		1,133,425		(86,400)			.125,915		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)			214,219	.482,400		1,133,425		(86,400)			.125,915		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)			129,755	(193,500)		.884,655		(579,600)			.144,993		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)			129,755	(193,500)		.884,655		(579,600)			.144,993		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)			185,246	(559,000)		.588,093		(837,200)			.170,518		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)			157,300	(565,000)		(218,850)		(644,000)			.74,060		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)			243,116	(904,000)		.672,964		(1,030,400)			.213,486		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)			264,000	(952,200)		2,240,932		(1,159,200)			.352,238		100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	.11/26/2018	.12/05/2036	.....	7,932,400	.5.64 USD (3.11 EUR)	.....	.....	.....156,191	137,900	.....	.....879,496	.....	.....(67,200)	.....	.....	.....138,471	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.11/26/2018	.12/05/2036	.....	7,948,248	.5.64 USD (3.11 EUR)	.....	.....	.....156,503	138,176	.....	.....881,254	.....	.....(67,334)	.....	.....	.....138,748	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWISFPUM8MPR08K5P83	.02/26/2019	.09/16/2031	.....	10,520,800	.4.19 USD (2.94 GBP)	.....	.....	.....99,888	(179,200)	.....	.....770,750	.....	.....(515,200)	.....	.....	.....138,823	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWISFPUM8MPR08K5P83	.03/22/2019	.04/05/2033	.....	13,084,800	.4.73 USD (2.42 EUR)	.....	.....	.....232,042	168,200	.....	.....1,094,868	.....	.....(111,360)	.....	.....	.....190,942	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWISFPUM8MPR08K5P83	.03/22/2019	.04/05/2033	.....	13,084,800	.4.73 USD (2.42 EUR)	.....	.....	.....232,042	168,200	.....	.....1,094,868	.....	.....(111,360)	.....	.....	.....190,942	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/15/2019	.05/31/2029	.....	7,849,800	.3.94 USD (1.55 EUR)	.....	.....	.....142,986	55,300	.....	.....403,671	.....	.....(67,200)	.....	.....	.....84,804	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/15/2019	.05/31/2031	.....	2,242,800	.4.05 USD (1.74 EUR)	.....	.....	.....39,638	15,800	.....	.....148,786	.....	.....(19,200)	.....	.....	.....28,958	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/15/2019	.05/31/2031	.....	8,971,200	.4.05 USD (1.74 EUR)	.....	.....	.....158,550	63,200	.....	.....595,145	.....	.....(76,800)	.....	.....	.....115,834	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/30/2019	.08/28/2029	.....	20,724,000	.3.54 USD (3.38 AUD)	.....	.....	.....48,232	(15,000)	.....	.....511,729	.....	.....(303,000)	.....	.....	.....229,661	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/30/2019	.08/28/2029	.....	13,816,000	.3.54 USD (3.38 AUD)	.....	.....	.....32,155	(10,000)	.....	.....341,153	.....	.....(202,000)	.....	.....	.....153,107	.....	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)	.....	.....	.....305,577	3,654,533	.....	.....3,325,068	.....	.....204,565	.....	.....	.....163,674	.....	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)	.....	.....	.....114,591	1,370,450	.....	.....1,246,900	.....	.....76,712	.....	.....	.....61,378	.....	100 / QL
Pay Fixed AUD 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)	.....	.....	.....611,154	7,309,066	.....	.....6,650,136	.....	.....409,131	.....	.....	.....327,348	.....	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)	.....	.....	.....4,824	(16,400)	.....	.....45,126	.....	.....(40,400)	.....	.....	.....30,094	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	.....	8,246,400	.. 3.9 USD (3.79 AUD)	.....	.....	.....14,473	(49,200)	.....	.....135,378	.....	.....(121,200)	.....	.....	.....90,283	.....	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)	.....	.....	.....24,724	(84,050)	.....	.....231,271	.....	.....(207,050)	.....	.....	.....154,234	.....	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)	.....	.....	.....7,236	(24,600)	.....	.....67,689	.....	.....(60,600)	.....	.....	.....45,142	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I70UK5573	.09/23/2019	.12/31/2038	.....	7,300,037	.. 4.61 USD (2.3 EUR)	.....	.....	.....40,492	(98,335)	.....	.....353,235	.....	.....206,381	.....	.....	.....137,835	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I70UK5573	.09/23/2019	.12/31/2038	.....	4,866,691	.. 4.61 USD (2.3 EUR)	.....	.....	.....26,428	(65,557)	.....	.....235,490	.....	.....137,587	.....	.....	.....91,890	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	.....	2,003,455	.. 4.61 USD (2.3 EUR)	.....	.....	10,879	 (26,987)	.....	96,943	.....	56,640	.....	.....	37,828	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	6,567,000	.3.44 USD (1.38 EUR)	.....	.....	169,345	 (114,000)	.....	205,730	.....	(57,600)	.....	.....	86,890	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	7,661,500	.3.44 USD (1.38 EUR)	.....	.....	197,569	 (133,000)	.....	240,018	.....	(67,200)	.....	.....	101,372	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/02/2019	.09/30/2031	.....	3,283,500	.3.44 USD (1.38 EUR)	.....	.....	84,672	 (57,000)	.....	102,865	.....	(28,800)	.....	.....	43,445	.....	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)	.....	.....	137,858	 (292,500)	.....	18,493	.....	(86,400)	.....	.....	115,481	.....	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)	.....	.....	137,858	 (292,500)	.....	18,493	.....	(86,400)	.....	.....	115,481	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.03/11/2020	.12/31/2038	.....	3,104,532	.. 3.69 USD (2.3 EUR)	.....	.....	60,009	 39,636	.....	43,798	.....	(32,941)	.....	.....	58,618	.....	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)	.....	.....	64,303	 (268,000)	.....	(452,673)	.....	(76,800)	.....	.....	100,133	.....	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)	.....	.....	80,379	 (335,000)	.....	(565,841)	.....	(96,000)	.....	.....	125,166	.....	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)	.....	.....	480,268	 10,536,362	.....	5,748,443	.....	549,770	.....	.....	572,100	.....	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)	.....	.....	41,399	 (263,505)	.....	82,876	.....	(953,248)	.....	.....	168,241	.....	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)	.....	.....	13,985	 (88,970)	.....	28,035	.....	(322,000)	.....	.....	56,831	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/01/2020	.10/29/2032	.....	17,021,550	.2.76 USD (1.45 EUR)	.....	.....	180,785	 875,800	.....	887,743	.....	(139,200)	.....	.....	241,995	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPU8MPR08K5P83	.10/01/2020	.10/29/2032	.....	5,869,500	.2.76 USD (1.45 EUR)	.....	.....	62,340	 302,000	.....	306,118	.....	(48,000)	.....	.....	83,447	.....	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	.....	2,896,955	.3.75 USD (4.07 AUD)	.....	.....	(1,565)	 99,546	.....	203,255	.....	(42,998)	.....	.....	61,041	.....	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	.....	25,016,057	.3.75 USD (4.07 AUD)	.....	.....	(10,240)	 859,610	.....	1,755,074	.....	(373,170)	.....	.....	527,105	.....	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)	.....	.....	643,005	 2,646,100	.....	3,022,068	.....	(451,200)	.....	.....	688,574	.....	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)	.....	.....	54,724	 225,200	.....	257,197	.....	(38,400)	.....	.....	58,602	.....	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)	.....	.....	93,778	 (432,000)	.....	390,473	.....	(966,000)	.....	.....	283,497	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	Bank of America NA	10/22/2020	01/31/2033		5,234,800	4.56 USD (3.99 GBP)			25,007	(115,200)		104,126		(257,600)			75,599		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/22/2020	01/31/2033		3,926,100	4.56 USD (3.99 GBP)			18,756	(86,400)		78,095		(193,200)			56,699		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		1,410,350	3.97 USD (3.13 GBP)			11,282	72,850		187,839		(64,400)			28,653		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		12,693,150	3.97 USD (3.13 GBP)			101,542	655,650		1,690,549		(579,600)			257,874		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	05/12/2021	03/31/2041		7,051,750	3.97 USD (3.13 GBP)			56,412	364,250		939,194		(322,000)			143,263		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	06/18/2021	09/16/2033		13,859,000	3.5 USD (2.8 GBP)			87,214	484,000		1,395,622		(644,000)			207,505		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)			34,886	193,600		558,249		(257,600)			83,002		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)			99,676	1,851,944		1,296,796		97,222			173,448		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)			100,844	1,851,944		1,227,422		97,222			196,693		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)			(50,619)	1,978,800		1,936,488		(343,400)			662,034		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		6,580,431	3.71 USD (2.9 GBP)			44,356	26,949		673,998		(317,599)			141,554		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		32,902,157	3.71 USD (2.9 GBP)			221,781	134,745		3,369,988		(1,587,993)			707,771		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		6,580,431	3.71 USD (2.9 GBP)			44,356	26,949		673,998		(317,599)			141,554		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	11/23/2021	02/23/2029		7,884,800	2.84 USD (1.04 EUR)			107,600	90,300		231,678		(67,200)			82,722		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)			135,335	504,000		1,914,930		(901,600)			293,742		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)			55,777	207,720		789,225		(371,588)			121,064		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)			29,000	108,000		410,342		(193,200)			62,945		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)			101,067	(85,500)		1,456,836		(966,000)			356,172		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)			56,445	(52,500)		(29,948)		(48,000)			85,010		100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	BNP Paribas	03/09/2022	03/31/2034		5,515,000	3.73 USD (2.38 EUR)			56,445	(52,500)		(29,948)		(48,000)			85,010		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)			413,673	(472,500)		(30,050)		(336,000)			685,902		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)			165,469	(189,000)		(12,020)		(134,400)			274,361		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)			139,511	(10,000)		192,105		(96,000)			150,079		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)			279,022	(20,000)		384,210		(192,000)			300,158		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	03/30/2022	06/30/2032		6,584,500	3.88 USD (3.18 GBP)			40,090	(103,000)		298,248		(322,000)			91,673		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	03/30/2022	06/30/2032		3,950,700	3.88 USD (3.18 GBP)			24,054	(61,800)		178,949		(193,200)			55,004		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	03/30/2022	06/30/2032		28,971,800	3.88 USD (3.18 GBP)			176,395	(453,200)		1,312,292		(1,416,800)			403,359		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/13/2022	05/18/2032		7,574,000	4.21 USD (2.6 EUR)			89,675	(220,500)		(90,095)		(67,200)			104,645		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/13/2022	05/18/2032		27,050,000	4.21 USD (2.6 EUR)			320,268	(787,500)		(321,767)		(240,000)			373,731		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/13/2022	05/18/2032		5,410,000	4.21 USD (2.6 EUR)			64,054	(157,500)		(64,353)		(48,000)			74,746		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/29/2022	07/28/2043		31,357,500	4.64 USD (3.37 GBP)			273,655	(2,080,000)		4,112,336		(1,610,000)			680,458		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/29/2022	07/28/2043		18,814,500	4.64 USD (3.37 GBP)			164,193	(1,248,000)		2,467,402		(966,000)			408,275		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	04/29/2022	07/28/2043		25,086,000	4.64 USD (3.37 GBP)			218,924	(1,664,000)		3,289,869		(1,288,000)			544,366		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)			130,727	(2,628,000)		1,118,231		(1,288,000)			519,320		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	06/15/2022	04/11/2043		24,122,000	5.87 USD (4.77 GBP)			130,727	(2,628,000)		1,118,231		(1,288,000)			519,320		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			64,603	(1,452,000)		(1,598,189)		(96,000)			84,998		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/13/2022	10/30/2027		9,683,000	7.67 USD (6.04 EUR)			64,603	(1,452,000)		(1,598,189)		(96,000)			84,998		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	10/27/2022	11/09/2037		19,703,000	6.28 USD (6.07 GBP)			(73,101)	(3,034,500)		(2,983,767)		(1,094,800)			356,807		100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	12/21/2022	01/04/2032	.....	5,292,500	6.54 USD (5.48 EUR)	.....	.....	36,857	(275,000)	.....	(485,760)	.....	(48,000)	.....	.....	71,330	.....	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)	.....	.....	36,857	(275,000)	.....	(485,760)	.....	(48,000)	.....	.....	71,330	.....	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)	.....	.....	36,857	(275,000)	.....	(485,760)	.....	(48,000)	.....	.....	71,330	.....	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)	.....	.....	36,857	(275,000)	.....	(485,760)	.....	(48,000)	.....	.....	71,330	.....	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)	.....	.....	112,537	(1,130,000)	.....	(1,923,113)	.....	(192,000)	.....	.....	251,718	.....	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)	.....	.....	56,268	(565,000)	.....	(961,557)	.....	(96,000)	.....	.....	125,859	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	04/04/2023	03/31/2038	.....	14,304,419	5.5 USD (5.62 GBP)	.....	.....	(39,937)	(995,190)	.....	(1,051,119)	.....	(719,041)	.....	.....	262,856	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPFU8MPR08K5P83	05/11/2023	06/20/2030	.....	19,656,000	5.07 USD (4.27 EUR)	.....	.....	122,399	(387,000)	.....	(1,079,185)	.....	(172,800)	.....	.....	235,119	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/19/2023	11/07/2033	.....	14,680,368	6.08 USD (1.4 JPY)	.....	.....	516,078	(636,766)	.....	886,143	.....	281,277	.....	.....	221,542	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/25/2023	02/01/2034	.....	15,873,000	6.78 USD (5 EUR)	.....	.....	171,874	(829,500)	.....	(649,203)	.....	(144,000)	.....	.....	242,618	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/25/2023	02/01/2034	.....	10,582,000	6.78 USD (5 EUR)	.....	.....	114,583	(553,000)	.....	(432,802)	.....	(96,000)	.....	.....	161,745	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6KMZ0031MB27	10/25/2023	02/01/2032	.....	15,874,500	6.71 USD (4.91 EUR)	.....	.....	174,241	(828,000)	.....	(653,792)	.....	(144,000)	.....	.....	215,076	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	01/31/2024	07/31/2033	.....	15,033,465	6.94 USD (6.63 CAD)	.....	.....	47,599	143,388	.....	(124,080)	.....	143,738	.....	.....	223,468	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	01/31/2024	07/31/2033	.....	5,011,155	6.94 USD (6.63 CAD)	.....	.....	15,866	47,796	.....	(41,360)	.....	47,913	.....	.....	74,489	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	02/22/2024	04/29/2039	.....	10,811,000	5.96 USD (4.28 EUR)	.....	.....	70,603	(324,000)	.....	(109,715)	.....	(324,000)	.....	.....	206,447	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPFU8MPR08K5P83	03/06/2024	03/20/2029	.....	19,080,000	5.39 USD (5.29 GBP)	.....	.....	(17,756)	(982,500)	.....	(738,729)	.....	(982,500)	.....	.....	201,726	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/06/2024	03/20/2031	.....	12,722,000	5.5 USD (5.33 GBP)	.....	.....	(6,856)	(653,000)	.....	(420,492)	.....	(653,000)	.....	.....	161,815	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	03/06/2024	03/20/2034	.....	6,358,500	5.61 USD (5.41 GBP)	.....	.....	(2,865)	(329,000)	.....	(176,035)	.....	(329,000)	.....	.....	97,857	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57RNE97	03/07/2024	03/19/2034	.....	37,134,562	5.49 USD (1.6 JPY)	.....	.....	757,693	(1,158,274)	.....	415,812	.....	(1,158,274)	.....	.....	571,415	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFXT09	03/07/2024	03/19/2036	.....	43,187,799	5.55 USD (1.74 JPY)	.....	.....	861,213	(1,371,137)	.....	559,756	.....	(1,371,137)	.....	.....	731,456	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 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 JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.03/07/2024	.03/19/2039	.....	37,112,011	.5.65 USD (1.92 JPY)	.....	.....	.....722,821	(1,180,825)	.....	.....866,587	.....	.....(1,180,825)	.....	.....	.....705,957	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/23/2024	.05/23/2034	.....	21,151,400	.6.22 USD (5.78 GBP)	.....	.....	.....494	(1,586,100)	.....	.....(763,529)	.....	.....(1,586,100)	.....	.....	.....328,517	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/23/2024	.05/23/2034	.....	18,663,000	.6.22 USD (5.78 GBP)	.....	.....	.....436	(1,399,500)	.....	.....(673,702)	.....	.....(1,399,500)	.....	.....	.....289,868	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/23/2024	.05/23/2031	.....	37,338,000	.6.05 USD (5.58 GBP)	.....	.....	.....6,438	(2,787,000)	.....	.....(1,580,821)	.....	.....(2,787,000)	.....	.....	.....481,305	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/23/2024	.05/23/2031	.....	24,892,000	.6.05 USD (5.58 GBP)	.....	.....	.....4,292	(1,858,000)	.....	.....(1,053,881)	.....	.....(1,858,000)	.....	.....	.....320,870	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPUMPRO8K5P83	.04/30/2024	.06/05/2031	.....	5,353,500	.7.09 USD (5.09 EUR)	.....	.....	.....31,437	(214,000)	.....	.....(89,829)	.....	.....(214,000)	.....	.....	.....69,194	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/30/2024	.06/05/2034	.....	10,710,000	.7.15 USD (5.15 EUR)	.....	.....	.....63,036	(425,000)	.....	.....(82,635)	.....	.....(425,000)	.....	.....	.....166,651	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/30/2024	.06/05/2034	.....	4,284,000	.7.15 USD (5.15 EUR)	.....	.....	.....25,214	(170,000)	.....	.....(33,054)	.....	.....(170,000)	.....	.....	.....66,660	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.04/30/2024	.06/05/2034	.....	5,355,000	.7.15 USD (5.15 EUR)	.....	.....	.....31,518	(212,500)	.....	.....(41,317)	.....	.....(212,500)	.....	.....	.....83,325	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.05/01/2024	.06/05/2039	.....	9,730,500	.6.35 USD (6.99 AUD)	.....	.....	.....(34,333)	(639,000)	.....	.....(497,312)	.....	.....(639,000)	.....	.....	.....186,458	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.05/09/2024	.06/05/2031	.....	6,456,600	.6.9 USD (5.03 EUR)	.....	.....	.....35,960	(224,400)	.....	.....(112,532)	.....	.....(224,400)	.....	.....	.....83,451	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.05/30/2024	.06/15/2034	.....	17,323,200	.6.09 USD (4.37 EUR)	.....	.....	.....72,991	(492,800)	.....	.....(175,044)	.....	.....(492,800)	.....	.....	.....269,935	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	.06/04/2024	.09/30/2042	.....	14,609,204	.6.16 USD (5.61 CAD)	.....	.....	.....21,239	(178,227)	.....	.....(191,746)	.....	.....(177,431)	.....	.....	.....310,002	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	.06/04/2024	.06/30/2049	.....	7,304,602	.6.46 USD (5.86 CAD)	.....	.....	.....11,561	(89,113)	.....	.....(117,184)	.....	.....(88,715)	.....	.....	.....181,752	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	.06/04/2024	.06/30/2049	.....	7,304,602	.6.46 USD (5.86 CAD)	.....	.....	.....11,561	(89,113)	.....	.....(117,184)	.....	.....(88,715)	.....	.....	.....181,752	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	.06/04/2024	.03/30/2049	.....	14,611,338	.6.44 USD (5.86 CAD)	.....	.....	.....22,549	(176,092)	.....	.....(234,777)	.....	.....(175,431)	.....	.....	.....361,703	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	.06/27/2024	.07/16/2034	.....	21,438,000	.5.84 USD (4.35 EUR)	.....	.....	.....47,883	(832,000)	.....	.....(894,088)	.....	.....(832,000)	.....	.....	.....335,511	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.06/27/2024	.06/27/2050	.....	16,083,000	.6.13 USD (4.63 EUR)	.....	.....	.....	.....(619,500)	.....	.....(178,039)	.....	.....(619,500)	.....	.....	.....408,110	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU0QSJ21A208	.06/27/2024	.06/27/2050	.....	5,361,000	.6.13 USD (4.63 EUR)	.....	.....	.....	.....(206,500)	.....	.....(59,346)	.....	.....(206,500)	.....	.....	.....136,037	.....	100 / QL

STATEMENT AS OF SEPTEMBER 30, 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	Wells Fargo Securities LLC	07/15/2024	08/28/2031		13,092,000	6.48 USD (5.04 EUR)			16,058	(270,000)		(346,953)		(270,000)			172,103		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	07/15/2024	08/28/2031		3,273,000	6.48 USD (5.04 EUR)			4,015	(67,500)		(86,738)		(67,500)			43,026		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	07/15/2024	08/28/2031		13,092,000	6.48 USD (5.04 EUR)			16,058	(270,000)		(346,953)		(270,000)			172,103		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	07/25/2024	10/03/2039		18,794,914	6.27 USD (4.66 SEK)			22,976	(1,283,035)		(1,152,562)		(1,289,550)			364,161		100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	07/25/2024	10/03/2034		18,747,757	5.99 USD (5.52 NOK)			2,799	(1,066,237)		(790,833)		(1,066,695)			296,631		100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	07/25/2024	10/03/2039		11,838,565	6.3 USD (5.63 NOK)			3,899	(675,537)		(345,869)		(673,702)			229,378		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal	07/31/2024	08/13/2034		15,788,805	5.79 USD (4.31 EUR)			29,498	(461,157)		(441,107)		(461,157)			248,065		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal	07/31/2024	08/13/2034		5,409,500	5.79 USD (4.31 EUR)			10,106	(158,000)		(151,131)		(158,000)			84,991		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	07/31/2024	08/13/2036		4,328,000	5.94 USD (4.45 EUR)			8,118	(126,000)		(121,588)		(126,000)			74,577		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA	07/31/2024	08/13/2036		2,985,419	5.94 USD (4.45 EUR)			5,618	(87,205)		(84,152)		(87,205)			51,615		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Toronto Dominion Bank New York	07/31/2024	08/15/2031		22,757,700	5.42 USD (3.93 EUR)			27,874	(625,800)		(607,444)		(625,800)			298,393		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	07/31/2024	08/15/2034		5,956,500	5.6 USD (4.11 EUR)			7,255	(167,750)		(160,885)		(167,750)			93,611		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	09/12/2024	09/27/2032		20,897,600	5.81 USD (5.93 GBP)			(932)	(502,400)		(449,750)		(502,400)			295,486		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	09/12/2024	09/27/2032		9,142,700	5.81 USD (5.93 GBP)			(408)	(219,800)		(196,765)		(219,800)			129,275		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	09/12/2024	09/27/2032		19,591,500	5.81 USD (5.93 GBP)			(874)	(471,000)		(421,640)		(471,000)			277,018		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	09/26/2024	05/14/2034		27,845,000	5.89 USD (4.53 EUR)			7,500			(125,639)		7,500			431,927		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	09/26/2024	05/14/2034		11,138,000	5.89 USD (4.53 EUR)			3,000			(50,256)		3,000			172,771		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	09/26/2024	05/14/2034		16,707,000	5.89 USD (4.53 EUR)			4,500			(75,383)		4,500			259,156		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												21,741,537	12,145,971	XXX	94,418,684		(69,652,212)			35,291,738	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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 USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.09/27/2024		22,086,714	.0.0 (UBS Zebra Edge USD Index)				(13,845)		(13,845)				(13,845)	10,012		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2024		74,259,931	.0.0 (UBS Zebra Edge USD Index)											51,419		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.09/27/2024		126,474,533	.0.0 (UBS Zebra Edge USD Index)				(79,280)		(79,280)				(79,280)	66,200		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/27/2024		89,242,212	0.0 (JPM Mozaic II USD Index)											61,794		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/27/2024		48,744,159	0.0 (JPM Mozaic USD Index)											33,752		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.09/27/2024		68,426,561	.0.0 (UBS Zebra Edge USD Index)				(47,249)		(47,249)				(47,249)	35,816		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/27/2024		25,328,109	0.0 (JPM Mozaic II USD Index)											11,481		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.09/27/2024		20,007,239	0.0 (JPM Mozaic II USD Index)											7,405		01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													(140,375)	XXX	(140,375)				(140,375)	277,878	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												21,741,537	12,005,596	XXX	94,278,310		(69,652,212)		(140,375)	35,569,616	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												21,741,537	12,145,971	XXX	94,418,684		(69,652,212)			35,291,738	XXX	XXX
1389999999. Total Swaps - Total Return													(140,375)	XXX	(140,375)				(140,375)	277,878	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												21,741,537	12,005,596	XXX	94,278,310		(69,652,212)		(140,375)	35,569,616	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										1,021,154,761	713,194,881	21,741,537	910,773,386	XXX	2,396,377,878		(69,652,212)	(518,346,380)	(140,375)	35,569,616	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										1,021,154,761	713,194,881	21,741,537	910,773,386	XXX	2,396,377,878		(69,652,212)	(518,346,380)	(140,375)	35,569,616	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	{BLANK} .....	.....

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....	

STATEMENT AS OF SEPTEMBER 30, 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
DMZ4	15	3,139,885	DJIA E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/20/2024	CBT	549300EX04Q2QBFQT027	.09/17/2024	41,865.1367	42,643.0000	(975)	58,340		58,340			68,409	01	.5
ESZ4	17	4,843,869	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/20/2024	CME	SNZ20JLKF8MNNCLQOF39	.09/17/2024	5,698.6699	5,814.2500	20,768	98,243		98,243			77,530	01	50
MFSZ4	97	11,846,764	MSCI EAFE Mini Index Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/20/2024	NVF	5493004R83R1LVX2IL36	.09/21/2024	2,442.6317	2,487.8000	(45,083)	219,066		219,066			442,377	01	50
NQZ4	10	3,948,919	NASDAQ 100 E-Mini Future Dec 2024	VAGLB: Index Universal Life	N/A	Equity / Index	12/20/2024	CME	SNZ20JLKF8MNNCLQOF39	.09/18/2024	19,744.5925	20,261.2500	7,950	103,332		103,332			45,606	01	20
ESZ4	37	10,713,274	S&P 500 E-Mini Index Future Dec 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/20/2024	CME	SNZ20JLKF8MNNCLQOF39	.09/27/2024	5,790.9589	5,814.2500	49,533	43,089		43,089			168,742	01	50
MFSZ4	1,329	162,673,669	MSCI EAFE Mini Index Future Dec 2024	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	12/20/2024	NVF	5493004R83R1LVX2IL36	.09/21/2024	2,448.0612	2,487.8000	(720,137)	2,640,641		2,640,641			6,061,021	01	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(687,943)	3,162,711		3,162,711			6,863,684	XXX	XXX
1579999999. Subtotal - Long Futures													(687,943)	3,162,711		3,162,711			6,863,684	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													(687,943)	3,162,711		3,162,711			6,863,684	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													(687,943)	3,162,711		3,162,711			6,863,684	XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America				(7,611,180)	14,474,864	6,863,684
Total Net Cash Deposits				(7,611,180)	14,474,864	6,863,684

(a)	Code	Description of Hedged Risk(s)
1		HEDGES THE EQUITY RISK OF A LIABILITY
2		HEDGES THE INTEREST RATE RISK OF A LIABILITY
3		REBALANCES PORTFOLIO CURRENCY EXPOSURE
4		REBALANCES PORTFOLIO DURATION
5		HEDGES THE EQUITY RISK OF AN ASSET
.....		
.....		

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

STATEMENT AS OF SEPTEMBER 30, 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		10,026,395		10,026,395	78,251	(766,194)	78,251	6,863,684	6,863,684
Bank of America NA	Y	Y	192,872,959		53,574,096	(13,738,211)		193,859,115	(7,320,829)		6,726,469	
Barclays Bank PLC	Y	Y	24,690,000		8,935,643	(4,284,620)		25,513,818	(1,413,399)		5,242,435	
BNP Paribas	Y	Y	144,315,000		40,923,726	(4,863,700)		148,676,307	(2,226,683)	2,134,624	3,384,139	
Bank of Montreal	Y	Y	1,790,000	1								
Canadian Imperial Bank of Commerce	Y	Y	42,400,000	2	23,926,745			42,845,461		445,461		
Citibank NA	Y	Y	168,641,000		65,071,537	(11,577,278)		171,990,252	(3,771,875)		8,434,171	
Credit Agricole Corp	Y	Y				(17,389,449)			(13,490,229)		4,904,777	
Credit Suisse Intl	Y	Y										
Goldman Sachs Bank Group	Y	Y	47,370,000		3,127,670			47,741,554		371,554		
JPMorgan Chase Bank NA	Y	Y	511,893,000		241,466,795	(1,371,479)		491,833,281	(205,740)		1,070,510	
HSBC Bank USA NA	Y	Y										
Merrill Lynch Capital Services	Y	Y										
MIZUHO CAPITAL MARKETS LLC	Y	Y		1		(1,960,892)			(1,327,625)		979,912	
Morgan Stanley & Co Intern	Y	Y	101,649,000		53,457,279			102,672,147		1,023,147		
Royal Bank of Canada	Y	Y	33,320,000	1	21,445,747			33,672,046		352,046		
Royal Bank of Scotland	Y	Y	18,208,000		8,899,831	(1,898,200)		17,901,805			1,726,921	
Societe General SA	Y	Y	243,390,000		50,767,583			230,717,101			309,393	
Toronto Dominion Bank	Y	Y		1		(625,800)			(607,444)		298,393	
UBS AG	Y	Y	339,553,000		169,285,230	(140,375)		340,423,465	(140,375)	730,090	112,028	
Nomura Global Financial Products	Y	Y	46,690,000	1	26,365,691			47,055,634		365,634		
Wells Fargo Securities LLC	Y	Y	254,200,000		69,422,942	(3,483,462)		254,289,708	(1,055,798)		2,329,048	
Goldman Sachs International Limited	Y	Y	279,060,000		135,436,336			278,746,183			51,419	
0299999999. Total NAIC 1 Designation			2,450,041,959	7	972,106,852	(61,333,466)		2,427,937,876	(31,559,997)	5,422,556	35,569,616	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			2,450,041,959	7	982,133,247	(61,333,466)	10,026,395	2,428,016,127	(32,326,192)	5,500,807	42,433,300	6,863,684
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					982,133,247	(61,333,466)						

Collateral for Derivative Instruments Open as of Current Statement Date

E09

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	SNZ2JLFX8MNNCL00F39	Cash	Cash	6,863,684 .....	.....	6,863,684 .....	.....	V.....
Mizuho Capital Markets Corporation	0V6I8S6QX2D1J857Q30	Security	Security	1,270,000 .....	.....	1,270,000 .....	.....	V.....
Toronto Dominion Bank	PT3Q8789TSU1DF371261	Security	Security	420,000 .....	.....	420,000 .....	.....	V.....
Credit Agricole Corp	1VUV7VQFKUQGSJ21A208	Cash	Cash	13,400,000 .....	.....	13,400,000 .....	.....	V.....
UBS AG – Central Clearing	BFM8T61CT2L1QCEMIK50	Cash	Cash	(192) .....	.....	(192) .....	.....	V.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	PROLOGIS L P GLBL NT 3.05%50	2,475,816	4,000,000	2,803,600	03/01/2050	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	RTX CORPORATION GLBL NT 4.35%47	1,608	2,000	1,788	04/15/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	PPL CAP FDG INC SR NT 4%47	2,730,628	4,000,000	3,096,320	09/15/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	RTX CORPORATION SR GLBL NT 47	3,061,115	4,000,000	3,412,840	05/04/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	AMGEN INC SR NT 5.65%42	1,871	2,000	2,093	06/15/2042	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	GEORGIA PIWR CO SR –2013A NT 43	3,182,086	4,000,000	3,608,840	03/15/2043	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	SPECTRA ENERGY PARTNERS LP SR NT 5.95%43	1,844,632	2,000,000	2,094,520	09/25/2043	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	REGENCY CTRS L P SR GLBL NT 29	1,767,819	2,000,000	1,878,200	09/15/2029	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	AMERICAN WTR CAP CORP SR GLBL NT 4%46	3,075,925	4,000,000	3,442,480	12/01/2046	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	MICROSOFT CORP SR GLBL NT 45	1,903,463	2,000,000	2,032,640	11/03/2045	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	TELE COMMUNICATIONS INC NEW SR GLBL DEB 26	1,990,025	2,000,000	2,097,360	02/15/2026	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	NEWMONT CORP SR GLBL NT2.8%29	1,793,374	2,000,000	1,880,000	10/01/2029	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	WALMART INC SR GLBL NT6.2%38	2,222,695	2,000,000	2,359,140	04/15/2038	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	INDIANA MICH PIWR CO SR GLBL –N NT 48	3,013,340	4,000,000	3,403,000	08/15/2048	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	TRANSCANADA PIPELINE STRIP SR NT 6.2%37	1,972,004	2,000,000	2,184,080	10/15/2037	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	CSX CORP SR GLBL NT 48	1,723	2,000	1,922	11/15/2048	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	PFIZER INC SR GLBL NT 46	3,167	4,000	3,550	12/15/2046	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	INTERNATIONAL BUSINESS MACHS SR GLBL NT3.5%29	1,856,810	2,000,000	1,949,080	05/15/2029	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	WELLTOWER INC SR GLBL NT 32	1,574,794	2,000,000	1,778,080	01/15/2032	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	CHEVRON USA INC GLBL NT 5.25%43	1,970,985	2,000,000	2,103,000	11/15/2043	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	MCDONALDS CORP SR GLBL NT 48	3,229,828	4,000,000	3,655,920	09/01/2048	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	NOVARTIS CAPITAL CORP SR GLBL NT4.4%44	3,590,208	4,000,000	3,832,000	05/06/2044	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ABBOTT LABORATORIES SR GLBL NT4.9%46	1,913,919	2,000,000	2,047,680	11/30/2046	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ABBVIE INC SR NT 4.7%45	1,742,700	1,999,000	1,944,847	05/14/2045	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	MEDTRONIC INC SR NT 4%43	1,620,377	2,000,000	1,801,560	04/01/2043	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	WASTE MGMT INC DEL SR NT 6.125%39	2,999	3,000	3,346	11/30/2039	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ALABAMA PIWR CO SR –2014A NT 44	3,112,129	4,000,000	3,515,760	08/15/2044	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	PECO ENERGY CO 1M GLBL BD 44	3,213,178	4,000,000	3,568,800	10/01/2044	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	UNION ELEC CO 1M GLBL BD 4%48	3,029,625	4,000,000	3,363,200	04/01/2048	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	BROWN FORMAN CORP 4%38	1,665	2,000	1,856	04/15/2038	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ENTERGY LA LLC 1M GLBL BD2.9%51	1,181,643	2,000,000	1,340,360	03/15/2051	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	VENTAS RLTY LTD PARTNERSHIP GLBL NT 2.5%31	1,536,276	2,000,000	1,741,740	09/01/2031	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	CONSUMERS ENERGY CO 1M GLBL BD 47	3,053,843	4,000,000	3,437,360	07/15/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	INTEL CORP SR GLBL NT 50	3,063,349	4,000,000	3,478,440	03/25/2050	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ALEXANDRIA REAL ESTATE EQ INC SR GLBL NT 33	1,422,965	2,000,000	1,610,860	02/01/2033	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	AEP TRANSMISSION CO LLC SR GLBL G NT 46	3,073,601	4,000,000	3,439,840	12/01/2046	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	DTE ELEC CO SR SEC GLBL 47	2,892,727	4,000,000	3,268,440	08/15/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	AMPHENOL CORP SR GLBL NT2.8%30	1,639,904	1,999,000	1,856,531	02/15/2030	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	BERKSHIRE HATHAWAY ENERGY CO SR GLBL NT 49	3,168,707	4,000,000	3,563,720	01/15/2049	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	JOHNSON & JOHNSON SR GLBL NT 47	1,613,390	2,000,000	1,748,060	03/03/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	BOSTON SCIENTIFIC CORP SR GLBL NT 4%29	1,879,139	2,000,000	1,992,640	03/01/2029	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ROGERS COMMUNICATIONS INC SR NT 5%44	1,679	2,000	1,904	03/15/2044	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	NORTHROP GRUMMAN CORP SR GLBL NT 47	1,555,313	2,000,000	1,730,460	10/15/2047	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	UNITEDHEALTH GROUP INC SR GLBL NT2.3%31	1,580,525	1,999,000	1,778,810	05/15/2031	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	LOCKHEED MARTIN CORP GLBL B NT4.09%52	1,546,819	2,000,000	1,754,340	09/15/2052	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	ONEOK INC NEW SR GLBL NT 50	2,740,679	4,000,000	3,101,680	03/01/2050	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	UDR INC FR 3%081531	1,614,360	2,000,000	1,827,000	08/15/2031	I.....
Societe Generale – OTC	02RNE81BXP4R0TD8PU41	Security	SAN DIEGO GAS & ELEC CO 1M GLBL YYY BD52	2,754,793	4,000,000	3,124,280	03/15/2052	I.....

STATEMENT AS OF SEPTEMBER 30, 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	02RNE81BXP4ROT08PU41 ..	Security	ILLINOIS TOOL WKS INC SR NT 3.9%42	3,119,676	4,000,000	3,532,520	09/01/2042	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	CISCO SYS INC SR GLBL NT5.9%39	2,002,378	2,000,000	2,260,680	02/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	CONOCOPHILLIPS SR GLBL NT6.5%39	2,061,563	2,000,000	2,321,380	02/01/2039	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	STRYKER CORPORATION SR GLBL NT 46	1,675,258	1,999,000	1,899,850	03/15/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	PACIFICORP 1MTG BD 5.25%35	1,836,406	2,000,000	2,056,200	06/15/2035	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	BURLINGTON NORTHN SANTA FE CP SR GLBL DEB 45	3,229,828	4,000,000	3,587,720	04/01/2045	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	FEDERAL REALTY OP LP SR GLBL NT4.5%44	2,289,759	2,904,000	2,558,802	12/01/2044	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	THE CIGNA GROUP SR GLBL NT2.4%30	1,600,078	1,999,000	1,816,271	03/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	MIDAMERICAN ENERGY COMPANY 1MTG BD 4.25%46	3,184,510	4,000,000	3,548,400	05/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	BARRICK NORTH AMERICA FIN LLC SR NT 5.7%41	1,897,526	2,000,000	2,118,280	05/30/2041	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	AUTODESK INC SR GLBL NT 30	1,650,946	2,000,000	1,864,200	01/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	SOUTHERN CO GAS CAP SR GLBL NT 46	2,985,700	4,000,000	3,314,280	10/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	NNN REIT INC SR GLBL NT2.5%30	1,604,209	1,999,000	1,800,060	04/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	GILEAD SCIENCES INC SR GLBL NT 46	1,700	2,000	1,925	03/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	AMEREN ILL CO SR SEC GLBL NT46	3,081,546	4,000,000	3,494,840	03/15/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	NEXTERA ENERGY CAP HLDGS INC GLBL -59 DEB 32	1,537,718	2,000,000	1,737,240	01/15/2032	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	ECOLAB INC SR GLBL NT3.7%46	2,847,588	4,000,000	3,174,640	11/01/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	PHILLIPS 66 SR GLBL NT 30	1,560,347	2,000,000	1,760,580	12/15/2030	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	TAMPA ELEC CO SR GLBL NT 50	2,776,938	4,000,000	3,113,320	06/15/2050	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	PACIFICORP 1MT 6.25%37	1,001,049	1,000,000	1,108,910	10/15/2037	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	ATMOS ENERGY CORP SR GLBL NT4.3%48	3,196	4,000	3,547	10/01/2048	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	WP CAREY INC SR GLBL NT2.4%31	1,544,353	2,000,000	1,747,080	02/01/2031	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	CONNECTICUT LT & PIIR CO 1ST MTG BD4.3%44	3,263	4,000	3,629	04/15/2044	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	EXXON MOBIL CORP SR GLBL NT 50	3,352,819	4,000,000	3,639,080	03/19/2050	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	DUKE ENERGY CAROLINAS LLC 1M GLBL BD 32	1,593,741	1,999,000	1,808,695	03/15/2032	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	PARKER-HANNIFIN CORP SR GLBL NT 29	1,827,754	2,000,000	1,925,280	06/14/2029	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	UNION PAC CORP 4.3%49	3,158,756	4,000,000	3,575,640	03/01/2049	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	VERIZON COMMUNICATIONS INC SR GLBL NT 46	1,723,968	1,999,000	1,948,525	08/21/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	BP CAP MKTS AMER INC SR GLBL NT 28	3,749,977	4,000,000	3,985,400	09/21/2028	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	CHEVRON USA INC GLBL NT 5.05%44	1,886,216	2,000,000	2,012,360	11/15/2044	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	CENTERPOINT ENERGY HOUSTON ELE 1M GLBL AB BD 48	1,463,127	2,000,000	1,656,280	03/01/2048	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	PUBLIC SERVICE CO COLO 1M GLBL 27 BD 44	3,131,433	4,000,000	3,551,280	03/15/2044	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	ENTERPRISE PRODS OPER LLC SR GLBL NT4.9%46	3,444,197	4,000,000	3,840,360	05/15/2046	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	Security	LOUISVILLE GAS & ELEC CO 1MTG BD 4.375%45	3,222,255	4,000,000	3,574,640	10/01/2045	I
0199999999 - Total				188,223,492	205,923,000	206,959,352	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)
Barclays Bank PLC - OTC	G5GSEF7VJP5170UK5573 ..	Cash	Cash	24,690,000		XXX		V
Bank of Montreal - OTC	NQ06HPNCCU6TUTQYE16 ..	Cash	Cash	1,790,000		XXX		V
Canadian Imperial Bank of Commerce - OTC	21G119DL770XHC3ZE78 ..	Cash	Cash	42,400,000		XXX		V
BNP Paribas - OTC	ROMUWSPUMPR08K5P83 ..	Cash	Cash	144,315,000		XXX		V
Citibank NA - OTC	E570DZNZ7FF32TWIFA76 ..	Cash	Cash	168,641,000		XXX		V

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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)
Goldman Sachs Bank Group - OTC .....	.....	.....	Cash	47,370,000	.....	XXX	.....	V.....
Goldman Sachs International Limited - OTC .....	.....	.....	Cash	279,060,000	.....	XXX	.....	V.....
JPMorgan Chase & Co - OTC .....	.....	.....	Cash	511,893,000	.....	XXX	.....	V.....
Morgan Stanley & Co Intl Ltd - OTC .....	.....	.....	Cash	101,649,000	.....	XXX	.....	V.....
Nomura Global Financial Products OTC .....	.....	.....	Cash	46,690,000	.....	XXX	.....	V.....
Royal Bank of Canada-OTC .....	.....	.....	Cash	33,320,000	.....	XXX	.....	V.....
Royal Bank of Scotland - OTC .....	.....	.....	Cash	18,208,000	.....	XXX	.....	V.....
Societe Generale - OTC .....	.....	.....	Cash	243,390,000	.....	XXX	.....	V.....
UBS AG - OTC .....	.....	.....	Cash	339,553,000	.....	XXX	.....	V.....
Wells Fargo - OTC .....	.....	.....	Cash	254,200,000	.....	XXX	.....	V.....
Bank of America - OTC Security	Security .....	.....	U S Treasury Nt	153,059,453	172,422,500	XXX	05/15/2031	V.....
Bank of America - OTC Security	Security .....	.....	U S Treasury Nt	223,834	244,200	XXX	08/15/2029	V.....
Bank of America - OTC Security	Security .....	.....	U S Treasury Nt	39,589,673	46,935,000	XXX	08/15/2030	V.....
Societe Generale - OTC	Security .....	.....	FRENCH REPUBLIC 1.8 25JUL40 144A IL	40,461,863	24,111,153	XXX	.....	I.....
Societe Generale - OTC	Security .....	.....	FRENCH REPUBLIC GO 4.5 25APR41 144A	66,851,317	53,379,000	XXX	.....	I.....
Societe Generale - OTC	Security .....	.....	FRANCE(GOV 4.75 SNR OAT 04/2035 EU	58,956,821	46,700,000	XXX	.....	I.....
0299999999 - Total				2,616,311,961	343,791,853	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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	191,829,330	191,829,330	10/01/2024
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			191,829,330	191,829,330	XXX
9999999999	Totals			191,829,330	191,829,330	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(18,648,697) Book/Adjusted Carrying Value \$(18,648,697)
2. Average balance for the year Fair Value \$ 158,260,896 Book/Adjusted Carrying Value \$ 158,260,896
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 191,829,330 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

STATEMENT AS OF SEPTEMBER 30, 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 \$

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]