



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

QUARTERLY STATEMENT
AS OF MARCH 31, 2025
OF THE CONDITION AND AFFAIRS OF THE
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address WWW.NATIONWIDE.COM

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

PRESIDENT & COO JOHN LAUGHLIN CARTER VP & TREASURER ANTHONY LAURENCE SUTCH #
SVP & SECRETARY DENISE LYNN SKINGLE

OTHER

VINITA JANE CLEMENTS, EVP-CHIEF HRO JAMES ROBERT FOWLER, EVP-NATIONWIDE CTO TIMOTHY GERARD FROMMEYER, EVP
MARK SHANNON HOWARD, EVP-CLO RAMON JONES, EVP-CMO MICHAEL WILLIAM MAHAFFEY, EVP-CHIEF
KEVIN PAUL SCHEIDERER, VP-CHIEF TAX OFFC CUSTOMER, STRAT & INNOVATION OFFC

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER TIMOTHY GERARD FROMMEYER STEVEN ANDREW GINNAN
CRAIG ALAN HAWLEY HOLLY RENEE SNYDER KIRT ALAN WALKER

State of OHIO SS:
County of FRANKLIN

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

JOHN LAUGHLIN CARTER DENISE LYNN SKINGLE ANTHONY LAURENCE SUTCH
PRESIDENT & COO SVP & SECRETARY VP & TREASURER

Subscribed and sworn to before me this 13th day of MAY 2025

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



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

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY				
ASSETS				
	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	40,396,886,037		40,396,886,037	39,395,586,342
2. Stocks:				
2.1 Preferred stocks	3,532,244		3,532,244	3,350,011
2.2 Common stocks	48,536,800		48,536,800	44,795,000
3. Mortgage loans on real estate:				
3.1 First liens	9,818,540,720		9,818,540,720	9,874,036,332
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 (\$(27,168,461)), cash equivalents (\$ 1,556,929,840) and short-term investments (\$ 640,208,421)	2,169,969,800		2,169,969,800	2,339,108,640
6. Contract loans (including \$ premium notes)	445,692,958	42,425	445,650,533	411,656,832
7. Derivatives	1,028,334,604		1,028,334,604	1,097,644,673
8. Other invested assets	1,404,472,242	6,553,864	1,397,918,378	1,373,810,012
9. Receivables for securities				
10. Securities lending reinvested collateral assets	185,410,827		185,410,827	162,032,025
11. Aggregate write-ins for invested assets	54,112,881		54,112,881	30,094,208
12. Subtotals, cash and invested assets (Lines 1 to 11)	55,555,489,113	6,596,289	55,548,892,824	54,732,114,075
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	468,183,710	1,490,695	466,693,015	462,924,599
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	13,456,030	7,910,648	5,545,382	3,548,433
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	36,766,374		36,766,374	36,867,131
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	8,964,078		8,964,078	24,097,484
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	5,377,349		5,377,349	2,451,649
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	501,078,491	324,508,983	176,569,508	192,315,007
19. Guaranty funds receivable or on deposit	29,005,312		29,005,312	29,005,312
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	2,545		2,545	26,054
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	2,222,439,109	58,501,344	2,163,937,765	1,999,197,044
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	58,840,762,111	399,007,959	58,441,754,152	57,482,546,788
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,539,781,079		8,539,781,079	8,373,611,497
28. Total (Lines 26 and 27)	67,380,543,190	399,007,959	66,981,535,231	65,856,158,285
DETAILS OF WRITE-INS				
1101. Other invested assets receivable	4,445,275		4,445,275	2,403,275
1102. Derivative collateral and receivables	49,667,606		49,667,606	27,690,933
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	54,112,881		54,112,881	30,094,208
2501. Accrued fees and other assets	402,625,471	18,050,110	384,575,361	238,202,016
2502. Deferred software costs	40,451,234	40,451,234		
2503. Admitted disallowed interest maintenance reserve	34,057,188		34,057,188	32,482,422
2598. Summary of remaining write-ins for Line 25 from overflow page	1,745,305,216		1,745,305,216	1,728,512,606
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,222,439,109	58,501,344	2,163,937,765	1,999,197,044

STATEMENT AS OF MARCH 31, 2025 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 \$ 49,079,804,930 less \$ included in Line 6.3 (including \$ 707,079,039 Modco Reserve)	49,079,804,930	48,459,105,744
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	1,499,800	1,548,277
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	741,744,005	604,761,665
4. Contract claims:		
4.1 Life	74,402,676	80,109,483
4.2 Accident and health		
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)	779,702	790,782
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	4,906,884	3,431,612
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 \$ 6,227,243 ceded	6,227,243	27,668,571
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 14,550,862 , accident and health \$ 49,616 and deposit-type contract funds \$	14,600,478	16,198,690
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including \$(217,930,342) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(205,210,968)	(222,287,901)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	7,909,370	9,605,077
15.1 Current federal and foreign income taxes, including \$(2,422,655) on realized capital gains (losses)	19,869,704	47,212,000
15.2 Net deferred tax liability		
16. Unearned investment income	739,822	703,686
17. Amounts withheld or retained by reporting entity as agent or trustee	4,405,278	2,403,273
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	69,005,193	49,569,717
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	812,281,986	778,108,651
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	42,231,082	61,466,827
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	2,027,911,769	1,944,254,801
24.08 Derivatives	29,689,796	5,877,301
24.09 Payable for securities	1,798,892,844	1,911,505,211
24.10 Payable for securities lending	184,823,996	161,402,982
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	60,280,817	41,890,434
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,776,796,407	53,985,326,883
27. From Separate Accounts Statement	8,539,781,079	8,373,611,497
28. Total liabilities (Lines 26 and 27)	63,316,577,486	62,358,938,380
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	5,258,996,556	5,158,996,556
34. Aggregate write-ins for special surplus funds	34,057,188	32,482,422
35. Unassigned funds (surplus)	(1,630,735,999)	(1,696,899,073)
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)	3,662,317,745	3,494,579,905
38. Totals of Lines 29, 30 and 37	3,664,957,745	3,497,219,905
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	66,981,535,231	65,856,158,285
DETAILS OF WRITE-INS		
2501. Reserve for escheat funds	19,766,948	17,978,590
2502. Tax credit commitment liabilities	2,963,474	
2503. Reserve for litigation	50,000	35,000
2598. Summary of remaining write-ins for Line 25 from overflow page	37,500,395	23,876,844
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	60,280,817	41,890,434
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	34,057,188	32,482,422
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)	34,057,188	32,482,422

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,071,400,104	2,680,619,504	12,364,095,976
2. Considerations for supplementary contracts with life contingencies	32,872	32,872	938,368
3. Net investment income	549,083,301	460,272,888	2,077,084,030
4. Amortization of Interest Maintenance Reserve (IMR)	(1,171,890)	(1,487,516)	(6,675,624)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	9,360,075	10,892,869	37,195,917
7. Reserve adjustments on reinsurance ceded	(36,813,253)	(40,007,719)	(138,052,555)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	31,122,423	26,340,286	111,903,996
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	112,819,319	53,957,515	571,790,955
9. Totals (Lines 1 to 8.3)	2,735,800,079	3,190,620,699	15,018,281,063
10. Death benefits	73,388,535	69,940,433	268,323,877
11. Matured endowments (excluding guaranteed annual pure endowments)	10,000		7,504
12. Annuity benefits	225,437,464	148,447,018	604,740,732
13. Disability benefits and benefits under accident and health contracts	188,014	234,567	869,706
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,286,052,136	862,344,019	4,398,499,678
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,883,263	9,643,225	38,591,875
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	713,725,075	1,487,086,886	5,477,393,318
20. Totals (Lines 10 to 19)	2,306,684,487	2,577,696,148	10,788,426,690
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	275,922,763	290,789,490	1,181,162,859
22. Commissions and expense allowances on reinsurance assumed	1,473	1,476	5,938
23. General insurance expenses and fraternal expenses	108,439,920	116,173,880	484,173,699
24. Insurance taxes, licenses and fees, excluding federal income taxes	25,141,586	18,790,060	78,510,993
25. Increase in loading on deferred and uncollected premiums	1,368,854	(603,193)	1,372,837
26. Net transfers to or (from) Separate Accounts net of reinsurance	14,320,433	68,579,132	2,461,228,536
27. Aggregate write-ins for deductions	21,257,441	18,066,713	79,597,276
28. Totals (Lines 20 to 27)	2,753,136,957	3,089,493,706	15,074,478,828
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(17,336,878)	101,126,993	(56,197,765)
30. Dividends to policyholders and refunds to members	143,842	171,537	588,861
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(17,480,720)	100,955,456	(56,786,626)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(27,102,698)	40,136,659	(9,448,937)
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)	9,621,978	60,818,797	(47,337,689)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 490,525 (excluding taxes of \$ (730,124) transferred to the IMR)	4,454,406	(6,806,895)	(15,647,138)
35. Net income (Line 33 plus Line 34)	14,076,384	54,011,902	(62,984,827)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,497,219,905	3,231,806,895	3,231,806,895
37. Net income (Line 35)	14,076,384	54,011,902	(62,984,827)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,186,496	8,444,079	1,708,629	22,270,774
39. Change in net unrealized foreign exchange capital gain (loss)	(3,979,304)	(1,110,380)	(5,895,188)
40. Change in net deferred income tax	(16,616,764)	28,674,677	18,573,683
41. Change in nonadmitted assets	1,139,931	(18,842,997)	40,182,774
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease	106,400,000		
44. Change in asset valuation reserve	(34,173,335)	(21,634,433)	(116,341,094)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	100,000,000	100,000,000	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	(7,553,151)	(8,665,016)	(30,393,112)
54. Net change in capital and surplus for the year (Lines 37 through 53)	167,737,840	134,142,382	265,413,010
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,664,957,745	3,365,949,277	3,497,219,905
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	93,904,209	42,525,382	525,611,359
08.302. Cash value-corp owned life insurance	18,915,110	11,432,133	46,179,596
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)	112,819,319	53,957,515	571,790,955
2701. Net investment earnings on funds withheld by ceding company	21,257,441	18,066,713	79,597,276
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)	21,257,441	18,066,713	79,597,276
5301. Adjustment to surplus for initial reinsurance transaction gains	(7,553,151)	(8,665,016)	(30,393,112)
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)	(7,553,151)	(8,665,016)	(30,393,112)

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,078,004,318	2,684,868,571	11,520,692,862
2. Net investment income	546,511,871	445,209,046	2,032,422,131
3. Miscellaneous income	187,816,298	166,079,804	901,699,835
4. Total (Lines 1 to 3)	2,812,332,487	3,296,157,421	14,454,814,828
5. Benefit and loss related payments	1,609,554,391	1,134,045,902	5,386,300,274
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,756,500)	17,374,905	1,176,167,516
7. Commissions, expenses paid and aggregate write-ins for deductions	431,377,743	456,350,362	1,849,902,495
8. Dividends paid to policyholders	154,922	162,400	557,271
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			158,128,503
10. Total (Lines 5 through 9)	2,038,330,556	1,607,933,569	8,571,056,059
11. Net cash from operations (Line 4 minus Line 10)	774,001,931	1,688,223,852	5,883,758,769
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	817,445,621	501,140,972	3,135,074,210
12.2 Stocks			217,539
12.3 Mortgage loans	296,859,342	62,182,087	745,866,421
12.4 Real estate			
12.5 Other invested assets	17,853,905	32,340,454	136,672,776
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,517,672	1,938,000	7,350,255
12.7 Miscellaneous proceeds	1,415,075	1,001,836,520	884,968,775
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,138,091,615	1,599,438,033	4,910,149,976
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,731,662,625	2,055,623,170	7,757,294,700
13.2 Stocks	3,741,800		112,245
13.3 Mortgage loans	240,910,000	261,012,460	1,569,677,634
13.4 Real estate			
13.5 Other invested assets	34,522,637	95,340,053	263,101,975
13.6 Miscellaneous applications	187,825,057	41,355,657	61,728,083
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,198,662,119	2,453,331,340	9,651,914,636
14. Net increase/(decrease) in contract loans and premium notes	33,989,251	24,917,811	110,337,025
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,094,559,755)	(878,811,118)	(4,852,101,685)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	100,000,000	100,000,000	400,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	136,982,340	(1,024,596)	395,507
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(85,563,355)	(361,627,142)	(721,367,508)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	151,418,985	(262,651,738)	(320,972,001)
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) ..	(169,138,840)	546,760,996	710,685,083
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,339,108,640	1,628,423,557	1,628,423,557
19.2 End of period (Line 18 plus Line 19.1)	2,169,969,800	2,175,184,554	2,339,108,640

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

20.0001. Exchange of bond investment to bond investment	196,377,704	113,250,234	247,063,200
20.0002. Capitalized interest on mortgage loans	1,301,187	2,778,243	9,821,582
20.0003. Capitalized interest on bonds	71,887	47,930	362,238
20.0004. Tax credit commitment liabilities	2,963,474		1,971,417
20.0005. Change in cash surrender value – corp owned life insurance	16,792,610	11,432,133	46,179,596
20.0006. Intercompany transfer of mortgages			3,514,437
20.0007. Assets transferred in connection with pension risk transfer transactions			1,368,686,133
20.0008. Bonds received instead of income	385,360		

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	894,103,841	742,275,187	3,312,207,437
2. Group life	10,880	11,216	44,204
3. Individual annuities	1,247,127,841	1,965,591,554	6,994,861,757
4. Group annuities	67,537,890	87,937,544	2,554,362,397
5. Accident & health	739	739	3,222
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	2,208,781,191	2,795,816,240	12,861,479,017
9. Deposit-type contracts	462,450,000	321,400,000	1,313,850,000
10. Total (Lines 8 and 9)	2,671,231,191	3,117,216,240	14,175,329,017

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 \$(123,632,961) and \$134,220,009 for the periods ended March 31, 2025 and December 31, 2024, respectively, and the Company’s statutory surplus changed by \$(119,358,674) and \$(227,351,828) as of March 31, 2025 and December 31, 2024, 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 #	2025	2024
Net Income					
(1) Nationwide Life and Annuity Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 14,076,384	\$ (62,984,827)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	4	3	(55,929,173)	(189,017,942)
Reserves for indexed annuities	51	4	19	(100,568,246)	358,916,687
Tax impact	101	4	32	32,864,458	(35,678,736)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 137,709,345	\$ (197,204,836)
Surplus					
(5) Nationwide Life and Annuity Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,664,957,745	\$ 3,497,219,905
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(660,835,626)	(898,104,067)
Reserves for indexed annuities	51	3, 4	1, 19	509,748,722	610,316,968
Tax impact	101	2, 4	18.2, 32	31,728,230	60,435,271
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,784,316,419	\$ 3,724,571,733

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 asset-backed 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) Asset-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 – *Asset-Backed Securities* and the *Purposes and Procedures Manual* of the NAIC SVO. The retrospective adjustment method is used to value asset-backed securities where the collection of all contractual cash flows is probable. For all other asset-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 asset-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, except for the following.

Effective January 1, 2025, the Company adopted revisions to SSAP No. 26 – *Bonds*, SSAP No. 43 – *Asset-Backed Securities* and SSAP No. 21 – *Other Admitted Assets*, in conformity with the NAIC’s revised guidance to develop a principles-based definition for debt securities qualifying for reporting as a bond. The adopted revisions require the assessment of securities to focus on their substance rather than legal form, updated the accounting and reporting guidance for debt securities that qualify for reporting as a bond, updated the accounting and reporting guidance for debt securities that do not qualify for reporting as a bond, and updated guidance for the accounting and reporting of residual interests. There were no material impacts to the Company as a result of the adoption.

NOTES TO THE FINANCIAL STATEMENTS

Effective January 1, 2025, the Company adopted the revisions to SSAP No. 21 – *Other Admitted Assets* for residual interests reported as Other Invested Assets. Residual interests, previously measured under the equity method of accounting, are now measured under the Allowable Earned Yield method with any unrealized gains and losses recognized as realized as of the date of adoption. The adoption did not have a material impact on the Company’s statutory financial statements.

Effective January 1, 2025, the Company adopted the revisions to SSAP No. 93 – *Investments in Tax Credit Structures* and SSAP No. 94 – *State and Federal Tax Credits*. The revisions to SSAP No. 93 expand the scope of tax credit investments required to use the proportional amortization method and include additional annual disclosure requirements. The revisions to SSAP No. 94 require purchased tax credits to be recorded at face value with any discount deferred as a miscellaneous liability. Additional annual disclosures are also required as part of the revisions to SSAP No. 94. The adoptions did not have a material impact on the Company’s statutory financial statements.

Effective January 1, 2025, the Company changed its reserve valuation basis for pension risk transfer (PRT) group annuities due to changes to Valuation Manual 22, Requirements for Principle-Based Reserves for Non-Variable Annuities (VM-22). The amendment to VM-22 allows companies, with domiciliary commissioner approval, to determine statutory maximum valuation interest rates for non-jumbo contracts (initial premium less than \$250,000,000) as if they were jumbo contracts. In December 2024, the Company received approval from the Department to use jumbo valuation interest rates for all PRT group annuity contracts issued after January 1, 2020. As a result of this change, the Company recorded an increase to statutory capital and surplus of \$106,400,000.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

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. Asset-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. The following table summarizes other-than-temporary impairments for asset-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
126694E95	\$ 2,327,834	\$ 2,032,641	\$ 295,193	\$ 2,032,641	\$ 1,532,156	Q1 '25
Total			\$ 295,193			

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

\$ (2,204,351)

2. 12 Months or Longer

\$ (73,047,665)

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

1. Less than 12 Months

\$ 965,572,325

2. 12 Months or Longer

\$ 1,095,053,432

5. The Company periodically reviews asset-backed 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.

NOTES TO THE FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

For yield enhancement, the Company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of 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	-	-	-
b. Tri-Party (YES/NO)	YES	-	-	-

3. Original (Flow) & Residual Maturity

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$ 197,954,224	\$ -	\$ -	\$ -
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	\$ 185,410,827	\$ -	\$ -	\$ -
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	\$201,913,308	\$-	\$-	\$-
b. Ending Balance	\$189,119,044	\$-	\$-	\$-

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. ICO - FV	\$-	\$189,119,044	\$-	\$-	\$-	\$-	\$-	\$189,119,044
b. ABS - 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								
(Sum of a through h)	\$-	\$189,119,044	\$-	\$-	\$-	\$-	\$-	\$189,119,044

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$197,954,224	\$-	\$-	\$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$185,410,827	\$-	\$-	\$-
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	\$185,410,827	\$185,410,827
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Investments in Tax Credit Structures (tax credit investments)

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

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	75%
(3) Short-term investments	25%
(4) Total (Must equal 100%)	100%

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

Note 7 – Investment Income

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

NOTES TO THE FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

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

Not applicable.

Note 9 – Income Taxes

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

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

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

As of March 31, 2025, the Company received capital contributions of \$100,000,000 from Nationwide Life Insurance Company (NLIC). Subsequent to the reporting date, the Company has received additional contributions from NLIC, increasing the total contributions during 2025 to \$150,000,000 as of the subsequent event date.

During 2025, the Company made a capital contribution to Nationwide SBL, LLC (NWSBL) totaling \$7,000,000. The entire investment in NWSBL is nonadmitted.

On March 20, 2025, 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 19, 2026 with a draw of \$90,000,000, which was the outstanding balance as of March 31, 2025.

On February 27, 2025, 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 26, 2026. As of March 31, 2025, NWSBL had outstanding borrowings of \$550,000,000. On April 9, 2025, NWSBL's total borrowing capacity under the terms of the agreement was increased to \$1,724,000,000 when combined with the outstanding borrowings of NWSBL under a separate replacement unsecured promissory note and revolving line of credit agreement with NLIC. Subsequent to the reporting date, NWSBL made additional draws on the revolving line of credit agreement, increasing the outstanding borrowings to \$575,000,000 as of the subsequent event date.

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 March 31, 2025 and December 31, 2024, the Company had no amounts outstanding under these agreements.

NOTES TO THE FINANCIAL STATEMENTS

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 20,000,000	\$ 20,000,000	\$ -
(c) Activity Stock	\$ 28,536,750	\$ 28,536,750	\$ -
(d) Excess Stock	\$ 50	\$ 50	\$ -
(e) Aggregate Total	\$ 48,536,800	\$ 48,536,800	\$ -
(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	\$ 45,000	\$ 45,000	\$ -
(e) Aggregate Total	\$ 44,795,000	\$ 44,795,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 7,050,000,000	XXX	XXX

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

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

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,283,889,855	\$ 2,453,928,394	\$ 682,290,466
2. Current Year General Account Total Collateral Pledged	\$ 2,283,889,855	\$ 2,453,928,394	\$ 682,290,466
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 2,207,492,507	\$ 2,419,692,426	\$ 553,320,912

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 2,283,889,855	\$ 2,453,928,394	\$ 682,290,466
2. Current Year General Account Maximum Collateral Pledged	\$ 2,283,889,855	\$ 2,453,928,394	\$ 682,290,466
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 2,292,154,002	\$ 2,435,076,109	\$ 554,086,765

NOTES TO THE FINANCIAL STATEMENTS

4. Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 682,290,466	\$ 682,290,466	\$ -	\$ 682,290,466
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 682,290,466	\$ 682,290,466	\$ -	\$ 682,290,466

2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ XXX
(b) Funding Agreements	\$ 553,320,912	\$ 553,320,912	\$ -	\$ 553,320,912
(c) Other	\$ -	\$ -	\$ -	\$ XXX
(d) Aggregate Total (a+b+c)	\$ 553,320,912	\$ 553,320,912	\$ -	\$ 553,320,912

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 682,290,466	\$ 682,290,466	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 682,290,466	\$ 682,290,466	\$ -

c. FHLB – Prepayment Obligations

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

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

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

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

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

Note 14 – Liabilities, Contingencies and Assessments

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

Note 15 – Leases

Not applicable.

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

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

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

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

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, 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 to determine the fair value of bonds and stocks for which market quotations, quotations on comparable securities or models are used. These are compared to pricing from additional sources when available. Pricing may also be received directly from third-party managers who utilize various methodologies, primarily discounted cash flow models using market-based interest rates and spreads, adjusted for borrower-specific factors. For these bonds and stocks, the Company obtains the pricing services' and managers' methodologies and classifies the investments accordingly in the fair value hierarchy.

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

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

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

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

The fair value of derivative instruments is determined using various valuation techniques relying predominantly on observable market inputs and internal models. 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 March 31, 2025:

				Net Asset Value (NAV)		Total
	Level 1	Level 2	Level 3			
Assets at Fair Value						
Bonds						
Issuer credit obligations	\$ -	\$ 4,617,952	\$ -	\$ -	\$ -	4,617,952
Asset-backed securities	-	540,835	-	-	-	540,835
Total Bonds	\$ -	\$ 5,158,787	\$ -	\$ -	\$ -	5,158,787
Preferred stocks unaffiliated	-	-	3,532,244	-	-	3,532,244
Common stocks unaffiliated	-	48,536,800	-	-	-	48,536,800
Derivative assets	-	78,252	-	-	-	78,252
Separate account assets	3,188,573,651	-	-	-	-	3,188,573,651
Total Assets at Fair Value/(NAV)	\$ 3,188,573,651	\$ 53,773,839	\$ 3,532,244	\$ -	\$ -	3,245,879,734
Derivative liabilities	\$ -	\$ 56,978	\$ -	\$ -	\$ -	56,978
Total Liabilities at Fair Value	\$ -	\$ 56,978	\$ -	\$ -	\$ -	56,978

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2025:

	Beginning Balance at 12/31/2024	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 3/31/2025
Assets at Fair Value										
Preferred stocks unaffiliated	\$3,350,011	\$-	\$-	\$-	\$182,233	\$-	\$-	\$-	\$-	\$3,532,244
Total Assets at Fair Value	\$3,350,011	\$-	\$-	\$-	\$182,233	\$-	\$-	\$-	\$-	\$3,532,244

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds							
Issuer credit obligations	\$32,852,935,882	\$35,229,507,042	\$1,411,547	\$24,886,445,462	\$7,965,078,873	\$-	\$-
Asset-backed securities	5,108,469,390	5,162,220,208	-	4,648,565,979	459,903,411	-	-
Total Bonds	\$37,961,405,272	\$40,391,727,250	\$1,411,547	\$29,535,011,441	\$8,424,982,284	\$-	\$-
Mortgage loans, net of allowance	8,823,978,645	9,818,540,720	-	-	8,823,978,645	-	-
Cash, cash equivalents and short-term investments	2,169,969,300	2,169,969,800	6,254,099	2,163,507,280	207,921	-	-
Policy loans	445,650,533	445,650,533	-	-	445,650,533	-	-
Derivative assets	1,768,503,912	1,028,256,352	-	192,833,595	1,575,670,317	-	-
Other invested assets	37,596,556	36,270,088	-	-	6,899,041	30,697,515	-
Securities lending collateral assets	185,410,827	185,410,827	185,410,827	-	-	-	-
Separate account assets	5,230,717,391	5,351,207,428	102,132,525	3,106,275,448	2,022,309,418	-	-
Total Assets	\$56,623,232,436	\$59,427,032,998	\$295,208,998	\$34,997,627,764	\$21,299,698,159	\$30,697,515	\$-
Liabilities							
Investment contracts	\$687,862,225	\$684,721,759	\$-	\$-	\$687,862,225	\$-	\$-
Derivative liabilities	13,314,902	29,632,818	-	-	13,314,902	-	-
Total Liabilities	\$701,177,127	\$714,354,577	\$-	\$-	\$701,177,127	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured Using Net Asset Value

Not applicable.

Note 21 – Other Items

A-B. Not applicable.

C. Other Disclosures

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

As of March 31, 2025, the pension risk transfer reserves for guarantees of the separate account contracts and supporting assets in the general account were \$325,611,961.

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

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 2, 2025, for the statutory statement available to be issued on May 9, 2025.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 2, 2025, for the statutory statement available to be issued on May 9, 2025.

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 Contract Liabilities by Withdrawal Characteristics

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

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

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

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

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

Note 35 – Separate Accounts

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

Note 36 – Loss/Claim Adjustment Expenses

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

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [] No [X]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

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

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

Yes [] No [X] N/A []
- 6.1

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

12/31/2021
- 6.2

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

12/31/2021
- 6.3

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

05/31/2023
- 6.4

By what department or departments?
OH
- 6.5

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2025 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:\$ 483,605,962
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	\$ 96,788,380	\$ 95,359,828
14.26 All Other	\$ 39,442,631	\$ 44,836,285
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 776,231,011	\$ 780,196,113
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

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

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.

\$ 185,410,827

16.2

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

\$ 185,410,827

16.3

Total payable for securities lending reported on the liability page.

\$ 184,823,996
- 8.1

STATEMENT AS OF MARCH 31, 2025 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. This includes both primary and sub-advisors. 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.....
Blackstone Asset Based Finance Advisors LP	U.....
Allianz Capital Partners of America LLC	U.....

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0Q17KI7H93	Securities and Exchange Commission (SEC)	NO.....
107105	BlackRock Financial Management Inc.	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	FAJ59K741ZRGQ0SHUS25	The U.S. Securities and Exchange Commission	NO.....
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO.....
40638	Guggenheim Securities, LLC	5493005G25VHYWLYJU59	The U.S. Securities and Exchange Commission	NO.....
104559	PIMCO LLC	549300KGPYQZXGMYYN38	The U.S. Securities and Exchange Commission	NO.....
120934	Blackstone Asset Based Finance Advisors LP	4RKFI8AI730FWB43LQ12	The U.S. Securities and Exchange Commission	NO.....
161684	Allianz Capital Partners of America LLC	5493005JTEV40VDVNH32	The U.S. Securities and Exchange Commission	NO.....

STATEMENT AS OF MARCH 31, 2025 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 MARCH 31, 2025 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

.....

\$

.....

9,818,540,720

1.14

Total Mortgages in Good Standing

.....

\$

.....

9,818,540,720

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)

.....

\$

.....

9,818,540,720

1.6

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

1.61

Farm Mortgages

.....

\$

.....

1.62

Residential Mortgages

.....

\$

.....

1.63

Commercial Mortgages

.....

\$

.....

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

.....

\$

.....

2.

Operating Percentages:

2.1

A&H loss percent

.....

0.000

%

2.2

A&H cost containment percent

.....

0.000

%

2.3

A&H expense percent excluding cost containment expenses

.....

0.000

%

3.1

Do you act as a custodian for health savings accounts?

.....

Yes

[

]

No

[

X

]

3.2

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

.....

\$

.....

3.3

Do you act as an administrator for health savings accounts?

.....

Yes

[

]

No

[

X

]

3.4

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

.....

\$

.....

4.

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

.....

Yes

[

X

]

No

[

]

4.1

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

.....

Yes

[

]

No

[

]

Fraternal Benefit Societies Only:

5.1

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

.....

Yes

[

]

No

[

]

N/A

[

]

5.2

If no, explain:

.....

6.1

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

.....

Yes

[

]

No

[

]

6.2

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

Date	Outstanding Lien Amount
.....	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories									
States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	4	5	6	7
Active Status (a)									
1.	Alabama	AL	L	5,981,822	16,937,552			22,919,374	
2.	Alaska	AK	L	728,372	199,923			928,295	
3.	Arizona	AZ	L	17,003,011	38,059,880			55,062,891	
4.	Arkansas	AR	L	6,003,660	4,141,135			10,144,795	
5.	California	CA	L	150,131,227	102,108,310			252,239,537	
6.	Colorado	CO	L	14,330,385	25,780,440			40,110,825	
7.	Connecticut	CT	L	13,322,109	28,059,495			41,381,604	
8.	Delaware	DE	L	9,390,719	4,830,610			14,221,329	
9.	District of Columbia	DC	L	1,549,134	2,024,819			3,573,953	
10.	Florida	FL	L	65,390,678	116,921,262			182,311,940	
11.	Georgia	GA	L	28,734,917	37,337,324			66,072,241	
12.	Hawaii	HI	L	4,294,577	5,993,396			10,287,973	
13.	Idaho	ID	L	2,623,501	6,347,812			8,971,313	
14.	Illinois	IL	L	34,848,116	43,049,434			77,897,550	
15.	Indiana	IN	L	10,582,657	76,590,394			87,173,051	
16.	Iowa	IA	L	5,737,727	8,323,501			14,061,228	
17.	Kansas	KS	L	4,738,017	5,442,035			10,180,052	
18.	Kentucky	KY	L	5,278,335	10,290,634			15,568,969	
19.	Louisiana	LA	L	6,357,089	10,765,388			17,122,477	
20.	Maine	ME	L	1,318,846	4,424,733			5,743,579	
21.	Maryland	MD	L	20,563,253	33,194,599			53,757,852	
22.	Massachusetts	MA	L	24,407,238	40,447,213	75		64,854,526	
23.	Michigan	MI	L	42,331,491	43,608,594			85,940,085	
24.	Minnesota	MN	L	12,873,254	25,703,141			38,576,395	
25.	Mississippi	MS	L	7,105,017	9,456,604			16,561,621	
26.	Missouri	MO	L	9,687,448	19,374,957			29,062,405	
27.	Montana	MT	L	310,426	7,422,323			7,732,749	
28.	Nebraska	NE	L	6,956,135	9,766,440			16,722,575	
29.	Nevada	NV	L	7,388,582	12,002,376			19,390,958	
30.	New Hampshire	NH	L	3,596,672	6,377,807			9,974,479	
31.	New Jersey	NJ	L	35,963,002	69,645,773			105,608,775	
32.	New Mexico	NM	L	1,306,634	9,499,235			10,805,869	
33.	New York	NY	N	19,568,128	32,175,394			51,743,522	
34.	North Carolina	NC	L	27,217,307	47,016,483			74,233,790	
35.	North Dakota	ND	L	1,370,202	766,758			2,136,960	
36.	Ohio	OH	L	28,552,240	43,033,101			71,585,341	462,450,000
37.	Oklahoma	OK	L	8,961,258	6,686,675			15,647,933	
38.	Oregon	OR	L	7,315,262	8,879,072			16,194,334	
39.	Pennsylvania	PA	L	33,955,640	76,376,517	575		110,332,732	
40.	Rhode Island	RI	L	2,977,847	10,469,431			13,447,278	
41.	South Carolina	SC	L	9,375,274	14,353,600			23,728,874	
42.	South Dakota	SD	L	2,872,626	2,966,322			5,838,948	
43.	Tennessee	TN	L	21,408,152	27,864,539			49,272,691	
44.	Texas	TX	L	89,919,161	88,242,338			178,161,499	
45.	Utah	UT	L	11,477,663	14,653,739			26,131,402	
46.	Vermont	VT	L	1,023,336	4,389,564			5,412,900	
47.	Virginia	VA	L	27,187,753	41,395,952	89		68,583,794	
48.	Washington	WA	L	20,292,080	18,752,156			39,044,236	
49.	West Virginia	WV	L	1,921,309	5,242,005			7,163,314	
50.	Wisconsin	WI	L	13,630,831	33,056,843			46,687,674	
51.	Wyoming	WY	L	1,181,412	4,210,083			5,391,495	
52.	American Samoa	AS	N	1,479				1,479	
53.	Guam	GU	N	4,360				4,360	
54.	Puerto Rico	PR	N	99,232				99,232	
55.	U.S. Virgin Islands	VI	N	28,109				28,109	
56.	Northern Mariana Islands	MP	N	8,278				8,278	
57.	Canada	CAN	N	5,992	7,005			12,997	
58.	Aggregate Other Aliens	OT	XXX	371,882				371,882	
59.	Subtotal	XXX		891,560,864	1,314,664,716	739		2,206,226,319	462,450,000
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		89,523				89,523	
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		139,343				139,343	
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		891,789,730	1,314,664,716	739		2,206,455,185	462,450,000
96.	Plus Reinsurance Assumed	XXX							
97.	Totals (All Business)	XXX		891,789,730	1,314,664,716	739		2,206,455,185	462,450,000
98.	Less Reinsurance Ceded	XXX		64,688,585	72,158,821	421		136,847,827	
99.	Totals (All Business) less Reinsurance Ceded	XXX		827,101,145	1,242,505,895	318		2,069,607,358	462,450,000
DETAILS OF WRITE-INS									
58001.	Foreign - other alien	XXX		371,882				371,882	
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		371,882				371,882	
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

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

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

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

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

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12.1



NATIONWIDE INSURANCE COMPANIES

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

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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 ...	.....	20-4939866 ..	.....	.....	.....	1055 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	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.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	220 Vine St., LLC	.. OH.....	NIA.....	NWD HP, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	245 Parks Edge Place, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	275 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	280 High Street, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	300 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	310 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	343 N. Front, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	400 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	400 West Nationwide Boulevard, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	410 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1580283 ..	.....	.....	.....	425 West Nationwide Boulevard, LLC	.. OH.....	NIA.....	NWD Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	44 Chestnut, LLC	.. OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	500 Neil Avenue, LLC	.. OH.....	NIA.....	NWD HP, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	38-4118665 ..	.....	.....	.....	515 Kilbourne Street, LLC	.. OH.....	NIA.....	NWD HP, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	87-1954007 ..	.....	.....	.....	525 Cleveland Avenue, LLC	.. OH.....	NIA.....	Nationwide Financial Services, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1486309 ..	.....	.....	.....	75 Rivulon Boulevard, LLC	.. OH.....	NIA.....	NRI-Rivulon, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	775 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	777 Swan Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	780 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	795 Rail Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Bobcat Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Goodale Boulevard, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	800 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	805 Bobcat Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	808 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	820 Goodale Boulevard, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	822 Williams Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	825 Junction Way, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	828 Bobcat Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	840 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	840 Yard Street, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	845 Yard Street, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	855 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	860 Third Avenue, LLC	.. OH.....	NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	20-4939866 ..	.....	.....	.....	875 First Avenue, LLC	.. OH.....	NIA.....	GVY Residential, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0140	Nationwide		20-4939866				875 Junction Way, 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.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-4939866				895 W. Third Avenue, LLC	..OH.....	..NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-4939866				950 Dorchester Way, LLC	..OH.....	..NIA.....	GVY Residential, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-4939866				950 Goodale Boulevard, LLC	..OH.....	..NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				960 Bobcat Avenue, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				975 Rail Street, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				995 Yard Street, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				12062 Sycamore Trace, LLC	..OH.....	..NIA.....	Jerome Village Company, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				18615 Claret Drive, LLC	..OH.....	..NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				18655 Claret Drive, LLC	..OH.....	..NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				18700 Hayden Road, LLC	..OH.....	..NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				18750 Hayden Road, LLC	..OH.....	..NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1580283				AD DORA, LLC	..OH.....	..NIA.....	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.....	0.000	Other non-Nationwide	NO.....	2
.0140	Nationwide		31-1486309				Cavasson Hotel, LLC	..OH.....	..NIA.....	Cavasson Hotel Holdings, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		31-1486309				Cavasson Hotel Holdings, LLC	..OH.....	..NIA.....	NRI Cavasson, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	..OH.....	..NIA.....	CNRI-Cannonsport, LLC	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000	Nationwide Mutual Insurance Company	NO.....	
.0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	..TX.....	..IA.....	Other non-Nationwide	Other.....	0.000	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.....	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0140 ...	Nationwide .....	.....	31-1486309 .....	.....	.....	.....	Crewville, Ltd.	.. OH.....	.. NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	84-5052608 .....	.....	.....	.....	Danforth, LLC	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	42587	42-1207150 .....	.....	.....	.....	Depositors Insurance Company	.. IA.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	46-4104813 .....	.....	.....	.....	Discover Affordable Housing Investment Fund I LLC	.. OH.....	.. OTH.....	Other non-Nationwide	Other.....	0.000 ...	Other non-Nationwide	... NO.....	2
. 0140 ...	Nationwide .....	.....	33-0096671 .....	.....	.....	.....	DVM Insurance Agency	.. CA.....	.. NIA.....	Veterinary Pet Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	15821	47-4523959 .....	.....	.....	.....	Eagle Captive Reinsurance, LLC	.. OH.....	.. IA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	26-3260559 .....	.....	.....	.....	E-Risk Services, L.L.C.	.. DE.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	22209	75-6013587 .....	.....	.....	.....	Freedom Specialty Insurance Company	.. OH.....	.. IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 .....	.....	.....	.....	Grandview Yard Hotel Holdings, LLC	.. OH.....	.. NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 .....	.....	.....	.....	Grandview Yard Hotel, LLC	.. OH.....	.. NIA.....	Grandview Yard Hotel Holdings, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 .....	.....	.....	.....	GVY Residential, LLC	.. OH.....	.. NIA.....	NRI Equity Land Investments, LLC	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	23582	41-0417250 .....	.....	.....	.....	Harleysville Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
.....	.....	.....	Harleysville Insurance Company of New Jersey .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide	42900	23-2253669 .....	.....	.....	.....	Harleysville Insurance Company of New York	.. NJ.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	10674	23-2864924 .....	.....	.....	.....	Harleysville Preferred Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	35696	23-2384978 .....	.....	.....	.....	Harleysville Worcester Insurance Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	26182	04-1989660 .....	.....	.....	.....	Jefferson National Life Insurance Company	.. TX.....	.. IA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	64017	75-0300900 .....	.....	.....	.....	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	74-1395229 .....	.....	.....	.....	National Casualty Company	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	38-0865250 .....	.....	.....	.....	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 .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide .....	.....	42-1154244 .....	.....	.....	.....	Nationwide Advantage Mortgage Company	.. IA.....	.. NIA.....	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.....	.....
.....	.....	.....	Nationwide Affinity Insurance Company of .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
. 0140 ...	Nationwide	26093	48-0470690 .....	.....	.....	.....	America	.. OH.....	.. IA.....	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 .....	.....	33-3724100 .....	.....	.....	.....	Nationwide GSC Holding, Inc.	.. OH.....	.. NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	25453	95-2130882 .....	.....	.....	.....	Nationwide Insurance Company of America	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide	10948	31-1613686 .....	.....	.....	.....	Nationwide Insurance Company of Florida	.. OH.....	.. IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide .....	.....	41-2206199 .....	.....	.....	.....	Nationwide Investment Advisors, LLC	.. OH.....	.. NIA.....	Nationwide Life Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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 .....	.....	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 .....	.....	33-3698490 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 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.....	0.000 ...	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.....	97.121 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1486309 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Indemnity Company	Ownership.....	2.879 ...	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 Realty Services, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	73-0948330 ..	.....	.....	.....	.....	.. DE.....	NIA.....	NFS Distributors, Inc. Nationwide Life and Annuity Insurance	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	83-2250056 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	36-2434406 ..	.....	.....	.....	.....	.. OH.....	NIA.....	NFS Distributors, Inc.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	46-1952215 ..	.....	.....	.....	.....	.. OH.....	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 .....	.....	85-4193218 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	11-3651828 ..	.....	.....	.....	.....	.. DE.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	95.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	31-1630871 ..	.....	.....	.....	.....	.. DE.....	NIA.....	Nationwide Financial Services, Inc. Nationwide Life and Annuity Insurance	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	93-4557312 ..	.....	.....	.....	.....	.. OH.....	NIA.....	Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	82-5195340 ..	.....	.....	.....	.....	.. OH.....	NIA.....	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.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....
. 0140 ...	Nationwide .....	.....	20-4939866 ..	.....	.....	.....	.....	.. OH.....	NIA.....	North of Thirld, 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.....	Nationwide Realty Investors, Ltd.	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.....	Nationwide Realty Investors, Ltd.	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	...NO.....	.....

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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		99-3508624				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 MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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.....	0.000 ...	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 .....	.....	..... IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	41297	31-1024978 ..	.....	.....	.....	Scottsdale Insurance Company	.. OH.....	 IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	10672	86-0835870 ..	.....	.....	.....	Scottsdale Surplus Lines Insurance Company .	.. AZ.....	 IA.....	Scottsdale Insurance Company	Ownership.....	100.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....
. 0140 ...	Nationwide ...	.....	31-1610040 ..	.....	.....	.....	The Waterfront Partners, LLC	.. OH.....	 NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....	50.000 ...	Nationwide Mutual Insurance Company ...	... NO.....	.....

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS 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 MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

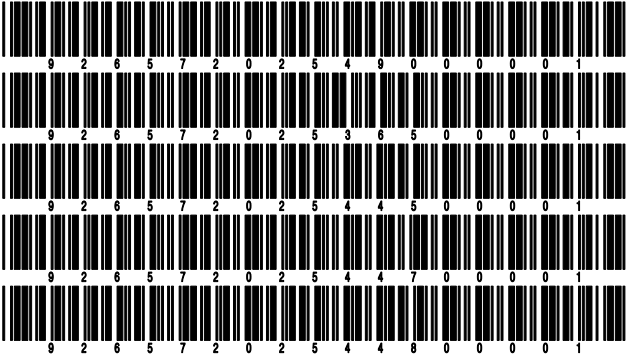
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Cash value-corp owned life insurance	1,745,305,216	.....	1,745,305,216	1,728,512,606
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,745,305,216		1,745,305,216	1,728,512,606

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Derivative liability accrued interest	99,594	19,837
2505.	Deferred gain liability	37,400,801	23,857,007
2597.	Summary of remaining write-ins for Line 25 from overflow page	37,500,395	23,876,844

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	9,874,036,334	9,036,889,102
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	240,910,000	1,559,340,000
2.2 Additional investment made after acquisition		13,852,071
3. Capitalized deferred interest and other	1,301,187	9,821,582
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	296,859,342	745,866,421
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,819,388,179	9,874,036,334
12. Total valuation allowance	(847,458)	
13. Subtotal (Line 11 plus Line 12)	9,818,540,721	9,874,036,334
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	9,818,540,721	9,874,036,334

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	1,374,957,120	1,224,795,440
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		61,815,830
2.2 Additional investment made after acquisition	37,486,111	199,314,728
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)	10,538,850	30,746,879
6. Total gain (loss) on disposals	825,904	6,371,718
7. Deduct amounts received on disposals	17,853,905	136,672,776
8. Deduct amortization of premium, depreciation and proportional amortization	2,275,215	10,394,455
9. Total foreign exchange change in book/adjusted carrying value	793,384	(1,020,244)
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)	1,404,472,249	1,374,957,120
12. Deduct total nonadmitted amounts	6,553,863	1,147,104
13. Statement value at end of current period (Line 11 minus Line 12)	1,397,918,386	1,373,810,016

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	39,443,731,354	35,480,762,001
2. Cost of bonds and stocks acquired	1,932,239,376	8,004,832,383
3. Accrual of discount	11,487,386	45,328,524
4. Unrealized valuation increase/(decrease)	(60,817)	(4,124,900)
5. Total gain (loss) on disposals	(2,036,844)	(12,958,388)
6. Deduct consideration for bonds and stocks disposed of	1,013,566,858	3,897,378,524
7. Deduct amortization of premium	11,680,988	45,983,773
8. Total foreign exchange change in book/adjusted carrying value	90,928,041	(106,138,009)
9. Deduct current year's other than temporary impairment recognized	1,829,102	21,558,622
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(256,467)	950,662
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,448,955,081	39,443,731,354
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	40,448,955,081	39,443,731,354

STATEMENT AS OF MARCH 31, 2025 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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	12,739,383,326	373,741,750	68,722,008	31,172,135	13,075,575,203			12,739,383,326
2. NAIC 2 (a)	20,141,104,373	846,908,397	418,658,584	(66,468,448)	20,502,885,738			20,141,104,373
3. NAIC 3 (a)	978,778,450	67,590,594	86,776,392	126,610,606	1,086,203,258			978,778,450
4. NAIC 4 (a)	468,211,970	23,046,975	28,786,118	(4,740,828)	457,731,999			468,211,970
5. NAIC 5 (a)	102,820,820	373,800	39,376	4,164,030	107,319,274			102,820,820
6. NAIC 6 (a)	4,487,729	385,360		(255,137)	4,617,952			4,487,729
7. Total ICO	34,434,786,668	1,312,046,876	602,982,478	90,482,358	35,234,333,424			34,434,786,668
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	4,801,620,892	610,861,703	410,651,747	374,279	5,002,205,127			4,801,620,892
9. NAIC 2	90,977,600	2,132,320	1,109,635	(432,236)	91,568,049			90,977,600
10. NAIC 3	54,349,586	3,665,097	2,218,248	6,186	55,802,621			54,349,586
11. NAIC 4	2,562,914		19,502	10,090,558	12,633,970			2,562,914
12. NAIC 5	11,288,694		343,347	(10,394,070)	551,277			11,288,694
13. NAIC 6								
14. Total ABS	4,960,799,686	616,659,120	414,342,479	(355,283)	5,162,761,044			4,960,799,686
PREFERRED STOCK								
15. NAIC 1	3,350,011			182,233	3,532,244			3,350,011
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	3,350,011			182,233	3,532,244			3,350,011
22. Total ICO, ABS & Preferred Stock	39,398,936,365	1,928,705,996	1,017,324,957	90,309,308	40,400,626,712			39,398,936,365

(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 \$ 208,421 ; 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	640,208,421	xxx	640,208,421	2,781,066	

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	640,000,000	662,576,385
2. Cost of short-term investments acquired	640,208,421	640,117,651
3. Accrual of discount		235,247
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		5,368
6. Deduct consideration received on disposals	640,000,000	662,934,651
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	640,208,421	640,000,000
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	640,208,421	640,000,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,091,767,371
2.	Cost Paid/(Consideration Received) on additions	250,542,900
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	(248,209,481)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	230,657
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(95,686,641)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	998,644,806
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	998,644,806

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	6,699,003
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	2,029,086
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	(7,522,116)
3.12	Section 1, Column 15, prior year	(5,189,970)
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	(2,332,146)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	(7,522,116)
3.22	Section 1, Column 17, prior year	(5,189,970)
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 adjustments	(2,332,146)
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)	8,728,089
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	8,728,089

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.....	998,644,808
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,205,975
3.	Total (Line 1 plus Line 2)	999,850,783
4.	Part D, Section 1, Column 6	1,029,540,579
5.	Part D, Section 1, Column 7	(29,689,796)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	1,755,210,285
8.	Part B, Section 1, Column 13	(2,899,324)
9.	Total (Line 7 plus Line 8)	1,752,310,961
10.	Part D, Section 1, Column 9	1,768,602,958
11.	Part D, Section 1, Column 10	(16,291,998)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	37,791,958
14.	Part B, Section 1, Column 20	8,728,090
15.	Part D, Section 1, Column 12	46,520,048
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	1,758,065,805	983,006,774
2. Cost of cash equivalents acquired	12,878,429,983	67,143,770,736
3. Accrual of discount		
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		(3)
6. Deduct consideration received on disposals	13,079,565,948	66,368,711,702
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,556,929,840	1,758,065,805
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,556,929,840	1,758,065,805

STATEMENT AS OF MARCH 31, 2025 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]

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	2 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					
00-1102278	DENVER	CO		01/16/2015	01/31/2025	4,280,057							4,262,590	4,262,590			
00-1102303	HENDERSON	NV		01/29/2015	01/23/2025	6,484,538							6,466,970	6,466,970			
00-1102304	ORLANDO	FL		02/17/2015	03/07/2025	11,800,464							11,716,615	11,716,615			
00-1102309	JACKSONVILLE	FL		01/29/2015	01/30/2025	12,379,710							12,345,483	12,345,483			
00-1102375	PRAIRIE VILLAGE	KS		05/28/2015	03/05/2025	28,500,000							28,500,000	28,500,000			
00-1102553	LEXINGTON	SC		09/01/2016	01/31/2025	4,283,092							4,267,649	4,267,649			
00-1102773	IRMO	SC		07/26/2017	02/06/2025	8,522,087							8,466,232	8,466,232			
00-1103229	CHARLOTTE	NC		02/05/2021	01/08/2025	6,800,000							6,800,000	6,800,000			
99-0000088	AVENTURA	FL		04/15/2021	03/19/2025	18,500,333				489,895	489,895		18,990,229	18,990,229			
0199999. Mortgages closed by repayment						101,550,281				489,895	489,895		101,815,768	101,815,768			
00-1101727	WEST BABYLON	NY		06/14/2013		426,916							14,065	14,065			
00-1101813	RALEIGH	NC		06/14/2013		2,384,407							34,500	34,500			
00-1101908	OCEANSIDE	NY		06/14/2013		7,843,807							103,111	103,111			
00-1101911	GRAND LEDGE	MI		06/14/2013		2,830,984							40,001	40,001			
00-1101919	BLOOMINGTON	IN		06/14/2013		5,383,370							142,627	142,627			
00-1102007	LAKEWOOD	OH		06/28/2013		7,908,898							255,894	255,894			
00-1102015	BOSTON	MA		07/30/2013		9,177,488							130,309	130,309			

STATEMENT AS OF MARCH 31, 2025 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
00-1102026	KNOXVILLE	TN		10/15/2013		3,210,658							72,692	72,692			
00-1102029	BROKEN ARROW	OK		10/10/2013		6,679,993							207,620	207,620			
00-1102157	EXTON	PA		05/07/2015		10,104,963							82,878	82,878			
00-1102210	COLUMBUS	OH		08/20/2015		10,381,536							78,492	78,492			
00-1102219	NASHVILLE	TN		09/29/2014		4,090,645							48,310	48,310			
00-1102249	JERICHO	NY		01/27/2015		9,431,859							78,240	78,240			
00-1102255	ZEELAND	MI		12/18/2014		1,276,507							56,031	56,031			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015		2,664,916							53,505	53,505			
00-1102276	STRONGSVILLE	OH		12/23/2014		9,895,114							204,701	204,701			
00-1102278	DENVER	CO		01/16/2015		4,280,057							17,467	17,467			
00-1102297	WASHINGTON	DC		01/27/2015		15,144,296							78,077	78,077			
00-1102303	HENDERSON	NV		01/29/2015		6,484,538							17,567	17,567			
00-1102304	ORLANDO	FL		02/17/2015		11,800,464							83,850	83,850			
00-1102305	SEATTLE	WA		03/10/2015		10,906,215							218,483	218,483			
00-1102309	JACKSONVILLE	FL		01/29/2015		12,379,710							34,227	34,227			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015		15,063,522							183,417	183,417			
00-1102317	FRISCO	TX		04/29/2015		11,645,054							68,879	68,879			
00-1102319	BIRMINGHAM	AL		05/07/2015		9,113,388							173,149	173,149			
00-1102331	FREMONT	CA		10/01/2015		2,365,457							90,740	90,740			
00-1102333	NASHVILLE	TN		09/04/2015		10,180,114							121,800	121,800			
00-1102339	BURBANK	CA		11/12/2015		4,602,678							26,792	26,792			
00-1102354	SAN ANTONIO	TX		05/18/2015		6,091,293							72,639	72,639			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015		7,409,602							144,510	144,510			
00-1102365	STRONGSVILLE	OH		05/14/2015		13,843,753							162,619	162,619			
00-1102366	WILMINGTON	NC		06/18/2015		6,363,842							51,716	51,716			
00-1102368	TORRANCE	CA		10/23/2015		6,828,711							73,410	73,410			
00-1102370	CHICAGO	IL		06/10/2015		9,662,167							114,985	114,985			
00-1102371	NORTH LAS VEGAS	NV		05/20/2015		7,099,689							59,162	59,162			
00-1102380	SAN ANTONIO	TX		05/07/2015		14,392,394							92,557	92,557			
00-1102394	ANN ARBOR	MI		07/31/2015		14,668,304							171,009	171,009			
00-1102399	WEST FARGO	ND		09/11/2015		6,909,523							52,427	52,427			
00-1102405	MORRISVILLE	NC		10/01/2015		9,025,532							56,405	56,405			
00-1102412	MADISON	WI		09/29/2015		6,748,335							52,355	52,355			
00-1102420	COLUMBUS	OH		11/19/2015		6,023,779							42,092	42,092			
00-1102421	COLUMBUS	OH		11/19/2015		1,074,783							14,911	14,911			
00-1102423	MOORE	OK		11/18/2015		16,347,532							109,094	109,094			
00-1102425	DALLAS	TX		04/04/2016		10,783,681							67,786	67,786			
00-1102426	DALLAS	TX		11/25/2015		12,788,743							83,397	83,397			
00-1102427	FOLSOM	PA		10/23/2015		7,867,095							146,362	146,362			
00-1102428	COLUMBUS	OH	S	11/05/2015		10,854,157							195,630	195,630			
00-1102431	CHANDLER	AZ		09/30/2015		21,911,236							141,281	141,281			
00-1102432	JURUPA VALLEY	CA		10/08/2015		30,016,594							171,476	171,476			
00-1102434	VANCOUVER	WA		10/13/2015		14,203,553							161,140	161,140			
00-1102435	AURORA	CO		10/09/2015		4,012,415							43,725	43,725			
00-1102440	AMERICAN FORK	UT		10/08/2015		5,289,888							97,411	97,411			
00-1102441	SOMERVILLE	MA		12/18/2015		13,051,836							129,572	129,572			
00-1102442	SAN DIEGO	CA		10/19/2015		2,973,501							33,765	33,765			
00-1102448	BELLINGHAM	WA		10/01/2015		9,889,477							76,872	76,872			
00-1102449	SALEM	OR		03/07/2016		7,544,572							56,656	56,656			
00-1102451	MADISON	WI		12/11/2015		9,420,377							66,932	66,932			
00-1102454	GRANDVIEW HEIGHTS	OH	S	12/01/2015		11,716,620							367,079	367,079			

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102476	BOULDER	CO		02/08/2016		5,330,355							92,258	92,258			
00-1102477	MILPITAS	CA		12/14/2015		17,030,918							106,214	106,214			
00-1102478	MILPITAS	CA		12/14/2015		13,934,388							86,902	86,902			
00-1102479	MURRAY	UT		12/10/2015		4,164,034							42,300	42,300			
00-1102481	CABIN JOHN	MD		02/10/2016		7,899,321							79,437	79,437			
00-1102488	MALDEN	MA		04/01/2016		31,709,076							246,500	246,500			
00-1102489	ST CHARLES	MO		08/17/2016		12,280,780							95,112	95,112			
00-1102490	LOUISVILLE	KY		03/09/2016		13,772,171							146,646	146,646			
00-1102491	MERIDIAN	ID		02/01/2016		9,096,261							98,854	98,854			
00-1102493	RANCHO CUCAMONGA	CA		02/01/2016		4,394,641							76,105	76,105			
00-1102501	ADDISON	IL		01/28/2016		5,049,344							24,929	24,929			
00-1102502	WEST CHESTER	OH		01/22/2016		8,265,458							40,407	40,407			
00-1102504	PORTLAND	OR		01/20/2016		18,449,546							132,011	132,011			
00-1102510	RALEIGH	NC		01/28/2016		13,144,841							70,798	70,798			
00-1102511	WINSTON-SALEM	NC		02/01/2016		17,958,847							192,384	192,384			
00-1102513	OCEANSIDE	CA		03/28/2016		3,196,379							24,061	24,061			
00-1102520	MCCANDLESS	PA		04/29/2016		61,263,402							382,907	382,907			
00-1102541	GARDEN GROVE	CA		03/29/2016		6,295,785							71,022	71,022			
00-1102543	ROCHESTER	MN		04/05/2016		10,213,619							81,515	81,515			
00-1102551	BENTONVILLE	AR		04/21/2016		21,044,515							363,152	363,152			
00-1102552	BOSTON	MA		04/05/2016		26,212,353							182,769	182,769			
00-1102553	LEXINGTON	SC		09/01/2016		4,283,092							15,444	15,444			
00-1102557	ROWLAND HEIGHTS	CA		06/30/2016		21,010,753							163,334	163,334			
00-1102559	ORANGE	CA		06/30/2016		2,325,462							18,078	18,078			
00-1102560	ANAHEIM	CA		06/30/2016		4,814,114							37,424	37,424			
00-1102562	WESTMINSTER	CA		06/30/2016		12,484,060							97,049	97,049			
00-1102564	COSTA MESA	CA		06/30/2016		12,116,882							94,194	94,194			
00-1102567	LAGUNA HILLS	CA		06/30/2016		6,446,017							50,110	50,110			
00-1102570	EVERETT	WA		05/03/2016		13,793,291							147,186	147,186			
00-1102572	SEATTLE	WA		08/29/2016		10,519,384							72,677	72,677			
00-1102610	ONTARIO	CA		07/07/2016		5,747,114							29,458	29,458			
00-1102611	MIRA LOMA	CA		07/01/2016		17,313,317							88,422	88,422			
00-1102612	EDISON	NJ		08/04/2016		10,428,593							178,679	178,679			
00-1102614	ROGERS	AR		09/01/2016		16,807,607							284,098	284,098			
00-1102617	CONCORD	NH		06/23/2016		10,329,400							78,770	78,770			
00-1102619	MADISON	WI		08/10/2016		6,420,244							46,734	46,734			
00-1102630	EVERETT	WA		09/15/2016		2,088,731							67,766	67,766			
00-1102631	GASTONIA	NC		11/22/2016		6,004,402							60,394	60,394			
00-1102635	WESTPORT	CT		09/26/2016		12,062,569							93,027	93,027			
00-1102636	OVIEDO	FL		08/08/2016		10,327,581							114,415	114,415			
00-1102641	SAN ANTONIO	TX		08/08/2016		7,365,996							81,605	81,605			
00-1102643	HILLSBORO	OR		11/07/2016		8,432,069							92,029	92,029			
00-1102649	BEXLEY	OH		11/23/2016		5,296,519							55,665	55,665			
00-1102653	CERRITOS	CA		09/23/2016		5,351,735							58,371	58,371			
00-1102655	MOUNTAIN VIEW	CA		11/14/2016		14,866,847							112,727	112,727			
00-1102660	WILDOMAR	CA		05/23/2017		9,795,865							98,010	98,010			
00-1102665	GLASTONBURY	CT		10/20/2016		15,932,927							119,925	119,925			
00-1102672	AMERICAN CANYON	CA		10/12/2018		5,558,996							60,895	60,895			
00-1102683	CHAPEL HILL	NC		01/30/2017		45,461,489							416,985	416,985			
00-1102685	SAN DIEGO	CA		05/10/2017		14,818,397							92,102	92,102			
00-1102689	MACON	GA		02/06/2017		9,565,296							64,301	64,301			

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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		27,774,975							369,655	369,655			
00-1102693	WEST CHESTER	PA		03/06/2017		32,390,293							200,437	200,437			
00-1102704	SEATTLE	WA		04/06/2017		3,880,237							35,294	35,294			
00-1102707	SEATTLE	WA		04/11/2017		9,131,840							52,079	52,079			
00-1102712	VALENCIA	CA		05/15/2017		3,232,030							22,075	22,075			
00-1102719	KENT	WA		04/13/2017		5,872,231							170,476	170,476			
00-1102720	BILLERICA	MA		05/01/2017		2,476,540							24,215	24,215			
00-1102721	BROOKLYN	NY		06/01/2017		10,105,644							153,275	153,275			
00-1102734	WASHINGTON	DC		05/31/2017		44,427,548							280,015	280,015			
00-1102740	MEMPHIS	TN		08/16/2017		11,622,782							134,318	134,318			
00-1102742	LAWRENCE	KS		09/08/2017		21,225,583							116,371	116,371			
00-1102747	ATHENS	GA		06/23/2017		14,108,336							70,019	70,019			
00-1102751	FORT COLLINS	CO		08/24/2017		19,007,458							92,639	92,639			
00-1102753	ENCINITAS	CA		06/23/2017		5,543,294							33,953	33,953			
00-1102756	MADISON	WI		07/10/2017		9,781,887							64,211	64,211			
00-1102757	BALTIMORE	MD		08/08/2017		9,417,552							62,888	62,888			
00-1102761	RICHMOND	VA		07/19/2017		11,284,928							77,498	77,498			
00-1102762	ODESSA	FL		07/14/2017		10,674,988							90,211	90,211			
00-1102764	MYRTLE BEACH	SC		07/07/2017		14,041,871							93,738	93,738			
00-1102766	PLACENTIA	CA		07/27/2017		3,403,014							20,697	20,697			
00-1102767	KALAMAZOO	MI		07/20/2017		5,120,747							95,088	95,088			
00-1102768	PLACENTIA	CA		07/27/2017		6,179,157							37,582	37,582			
00-1102772	NORTHBROOK	IL		08/10/2017		18,020,071							276,417	276,417			
00-1102773	IRMO	SC		07/26/2017		5,522,087							55,855	55,855			
00-1102774	VERNON	CA		06/29/2017		13,102,223							92,931	92,931			
00-1102779	FAIRFAX	VA		08/25/2017		6,692,118							58,896	58,896			
00-1102786	MARYSVILLE	WA		01/10/2018		17,976,728							254,835	254,835			
00-1102789	EAST RUTHERFORD	NJ		09/18/2017		9,813,200							136,847	136,847			
00-1102794	TULSA	OK		10/30/2017		8,769,222							131,157	131,157			
00-1102796	OVERLAND PARK	KS		11/07/2017		21,059,834							280,406	280,406			
00-1102797	REDMOND	WA		09/08/2017		6,708,329							182,101	182,101			
00-1102798	WALTHAM	MA		11/29/2017		13,802,459							80,702	80,702			
00-1102799	EUGENE	OR		10/26/2017		4,079,724							27,306	27,306			
00-1102800	FORT MILL	SC		09/22/2017		7,193,641							71,927	71,927			
00-1102806	PHILADELPHIA	PA		11/14/2017		14,166,688							73,984	73,984			
00-1102808	WILLIAMSVILLE	NY		12/01/2017		7,112,535							65,908	65,908			
00-1102809	CHICAGO	IL		11/01/2017		36,018,908							216,581	216,581			
00-1102814	BEDFORD	NH		03/15/2018		13,629,245							110,187	110,187			
00-1102823	PORTSMOUTH	NH		12/22/2017		9,992,046							56,943	56,943			
00-1102825	NAPLES	FL		12/05/2017		8,133,609							77,459	77,459			
00-1102827	BURIEN	WA		12/18/2017		8,054,569							120,336	120,336			
00-1102828	MODESTO	CA		02/01/2018		3,280,460							30,394	30,394			
00-1102829	MODESTO	CA		02/01/2018		2,870,403							26,594	26,594			
00-1102830	SAN DIEGO	CA		02/23/2018		6,542,274							44,497	44,497			
00-1102837	KENT	WA		03/06/2018		37,557,701							242,158	242,158			
00-1102839	JACKSONVILLE	FL		01/09/2018		27,194,503							181,386	181,386			
00-1102840	TONAWANDA	NY		02/07/2018		5,180,240							34,637	34,637			
00-1102841	RALEIGH	NC		01/31/2018		11,115,773							62,269	62,269			
00-1102843	MILWAUKEE	WI		10/12/2018		5,825,002							26,118	26,118			
00-1102848	JERICHO	NY		07/17/2018		21,174,174							115,749	115,749			
00-1102852	BALA CYNWYD	PA		04/06/2018		11,302,092							160,336	160,336			

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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
00-1102855	SAN DIEGO	CA		03/09/2018		3,176,147							28,883	28,883			
00-1102856	CAMBRIDGE	MA		05/23/2018		10,748,801							63,875	63,875			
00-1102857	NEW YORK	NY		04/12/2018		34,374,295							181,886	181,886			
00-1102858	INDIANAPOLIS	IN		04/25/2018		14,632,371							82,234	82,234			
00-1102863	ONTARIO	CA		10/12/2018		3,765,753							23,422	23,422			
00-1102866	NORWALK	CA		05/10/2018		12,449,012							112,499	112,499			
00-1102867	SEATTLE	WA		04/11/2018		7,564,820							47,305	47,305			
00-1102871	SALEM	OR		07/16/2018		8,336,354							48,110	48,110			
00-1102872	CHICAGO	IL		04/13/2018		7,699,401							102,677	102,677			
00-1102874	HOLLAND	MI		05/15/2018		5,768,785							142,406	142,406			
00-1102875	BURLINGTON	KY		06/11/2018		10,225,331							139,076	139,076			
00-1102876	GOLETA	CA		05/17/2018		15,949,463							222,371	222,371			
00-1102877	SHORT HILLS	NJ		06/13/2018		3,415,368							15,468	15,468			
00-1102879	MARLTON	NJ		06/26/2018		16,912,243							146,298	146,298			
00-1102880	NORTH HOLLYWOOD	CA		06/22/2018		6,919,054							40,492	40,492			
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018		12,734,957							104,704	104,704			
00-1102883	DALLAS	TX		05/29/2018		6,019,044							54,449	54,449			
00-1102887	COLORADO SPRINGS	CO		06/29/2018		24,171,087							152,733	152,733			
00-1102888	WARMINGSTER	PA		06/25/2018		11,487,434							157,157	157,157			
00-1102892	SALT LAKE CITY	UT		06/26/2018		30,222,844							214,008	214,008			
00-1102893	INDIANAPOLIS	IN		08/14/2018		5,989,407							46,783	46,783			
00-1102894	MOORESVILLE	NC		07/06/2018		11,344,376							99,022	99,022			
00-1102901	MECHANICSBURG	PA		12/17/2018		18,253,530							99,429	99,429			
00-1102902	BURLINGTON	MA		08/06/2018		25,268,367							217,756	217,756			
00-1102905	RICHMOND	VA		07/27/2018		9,607,350							44,523	44,523			
00-1102908	SUWANEE	GA		10/02/2018		23,785,815							119,909	119,909			
00-1102909	MARLTON	NJ		09/06/2018		6,733,024							58,686	58,686			
00-1102911	TAMPA	FL		09/05/2018		22,164,511							132,025	132,025			
00-1102913	STOUGHTON	MA		09/20/2018		11,077,321							77,150	77,150			
00-1102914	PATCHOGUE	NY		10/12/2018		12,680,064							108,996	108,996			
00-1102918	DENVER	CO		08/31/2018		14,628,918							108,952	108,952			
00-1102919	CULVER CITY	CA		09/21/2018		5,992,394							11,740	11,740			
00-1102926	CERRITOS	CA		02/01/2019		7,228,445							42,513	42,513			
00-1102927	SANTA ANA	CA		02/01/2019		8,924,007							52,485	52,485			
00-1102928	LAKE FOREST	CA		03/18/2019		5,373,312							31,341	31,341			
00-1102930	REDONDO BEACH	CA		06/12/2019		6,305,036							36,171	36,171			
00-1102931	BUENA PARK	CA		10/23/2018		15,962,664							95,731	95,731			
00-1102933	DOYLESTOWN	PA		12/19/2018		3,462,065							43,332	43,332			
00-1102934	MONTGOMERYVILLE	PA		12/19/2018		3,084,040							38,600	38,600			
00-1102936	SENECA	SC		12/21/2018		6,309,283							48,732	48,732			
00-1102942	NEW YORK	NY		12/12/2018		16,978,150							97,919	97,919			
00-1102945	COCONUT CREEK	FL		02/28/2019		13,426,421							77,867	77,867			
00-1102953	ORLANDO	FL		03/18/2019		20,773,186							169,364	169,364			
00-1102956	WALL TOWNSHIP	NJ		02/28/2019		14,758,195							123,128	123,128			
00-1102957	ROCK HILL	SC		02/26/2019		8,403,199							38,642	38,642			
00-1102963	MIDLAND	TX		07/31/2019		24,170,684							304,817	304,817			
00-1102965	COLORADO SPRINGS	CO		02/28/2019		28,637,940							166,321	166,321			
00-1102969	AMERICAN FORK	UT		02/26/2019		16,679,884							139,311	139,311			
00-1102972	TAYLORTOWN	NC		04/11/2019		8,456,217							68,451	68,451			
00-1102979	WINTER PARK	FL		05/15/2019		16,467,861							92,065	92,065			
00-1102980	LAKE WYLIE	SC		06/14/2019		22,536,579							115,578	115,578			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102984	LAGUNA HILLS	CA		05/22/2019		13,393,690							64,269	64,269			
00-1102986	PINEY FLATS	TN		05/29/2019		17,608,366							102,154	102,154			
00-1102987	LONG BEACH	CA		04/19/2019		13,430,351							114,168	114,168			
00-1102990	BOSTON	MA		06/06/2019		3,500,037							76,636	76,636			
00-1102994	TAMPA	FL		06/07/2019		18,542,994							97,494	97,494			
00-1103001	VANCOUVER	WA		06/13/2019		1,673,266							17,319	17,319			
00-1103004	TAYLORTOWN	NC		08/06/2019		3,381,946							27,767	27,767			
00-1103006	FREDERICK	MD		11/12/2019		24,885,818							201,060	201,060			
00-1103007	LOVELAND	OH		07/31/2019		9,895,133							58,007	58,007			
00-1103009	PHOENIX	AZ		06/26/2019		4,962,176							22,980	22,980			
00-1103010	LAKE FOREST	CA		06/17/2019		4,569,265							27,392	27,392			
00-1103012	RANDOLPH	MA		07/01/2019		4,760,011							27,976	27,976			
00-1103017	LOS ANGELES	CA		08/02/2019		19,158,355							98,016	98,016			
00-1103024	WOOD DALE	IL		08/29/2019		7,440,137							45,398	45,398			
00-1103025	SARATOGA SPRINGS	UT		07/17/2019		13,136,542							108,422	108,422			
00-1103026	WAYNE	PA		07/01/2019		22,229,834							141,339	141,339			
00-1103027	KENT	WA		09/03/2019		19,938,697							92,657	92,657			
00-1103029	CHARLOTTE	NC		01/27/2020		18,973,775							114,942	114,942			
00-1103034	SAN ANTONIO	TX		08/09/2019		5,267,611							32,690	32,690			
00-1103039	SURPRISE	AZ		08/27/2019		9,716,775							105,239	105,239			
00-1103040	LEXINGTON	KY		09/24/2019		14,126,597							66,797	66,797			
00-1103041	PACE	FL		09/12/2019		13,044,293							80,423	80,423			
00-1103042	BOULDER	CO		08/29/2019		30,502,797							174,469	174,469			
00-1103043	CHATTANOOGA	TN		09/18/2019		3,361,234							41,793	41,793			
00-1103044	SANDY	OR		10/15/2019		9,883,489							60,538	60,538			
00-1103047	CORAL GABLES	FL		09/09/2019		8,093,219							102,085	102,085			
00-1103051	WARRENVILLE	IL		11/14/2019		6,300,104							201,226	201,226			
00-1103052	SALT LAKE CITY	UT		12/13/2019		4,870,753							29,573	29,573			
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		46,442,628							496,188	496,188			
00-1103058	KIRKLAND	WA		12/19/2019		5,431,020							114,282	114,282			
00-1103062	SOUTH BRUNSWICK	NJ		12/04/2019		16,296,168							94,983	94,983			
00-1103063	HAYWARD	CA		11/18/2019		5,624,643							32,935	32,935			
00-1103064	KENT	WA		11/18/2019		3,749,762							21,956	21,956			
00-1103067	INDIANAPOLIS	IN		02/06/2020		8,741,580							93,501	93,501			
00-1103071	MOUNT PLEASANT	SC		12/12/2019		13,384,352							73,916	73,916			
00-1103073	NEW YORK	NY		01/10/2020		22,124,440							118,449	118,449			
00-1103074	ST PAUL	MN		11/08/2019		6,203,510							54,404	54,404			
00-1103075	CLAYTON	NC		11/20/2019		23,354,540							143,565	143,565			
00-1103077	PHILADELPHIA	PA		11/02/2020		9,413,030							51,832	51,832			
00-1103078	PHILADELPHIA	PA		11/18/2019		2,505,920							80,742	80,742			
00-1103083	ZEELAND	MI		10/30/2019		822,049							4,340	4,340			
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019		10,364,344							63,377	63,377			
00-1103095	CERRITOS	CA		01/29/2020		5,943,052							60,788	60,788			
00-1103100	NEWPORT NEWS	VA		11/21/2019		12,829,299							78,404	78,404			
00-1103108	PHILADELPHIA	PA		02/14/2020		12,871,942							79,157	79,157			
00-1103110	CHERRY HILL	NJ		10/05/2020		9,170,972							53,836	53,836			
00-1103112	NEW YORK	NY		01/30/2020		22,498,850							141,046	141,046			
00-1103128	CARY	NC		03/11/2020		5,882,802							37,896	37,896			
00-1103133	WEST CHESTER	PA		03/18/2020		4,569,251							26,029	26,029			
00-1103138	OGDEN	UT		04/29/2020		6,229,389							60,511	60,511			
00-1103139	HUNTINGTON	NY		05/01/2020		7,209,502							46,484	46,484			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103147	POOLER	GA		11/24/2020		10,154,956							123,079	123,079			
00-1103153	PORT ST LUCIE	FL		06/18/2020		1,745,815							21,607	21,607			
00-1103159	WESLEY CHAPEL	FL		04/23/2020		46,667,372							311,732	311,732			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		8,613,614							53,327	53,327			
00-1103167	PHILADELPHIA	PA		11/30/2022		17,519,773							63,967	63,967			
00-1103168	SCOTTSDALE	AZ		06/15/2020		19,864,915							116,312	116,312			
00-1103174	ALPHARETTA	GA		06/30/2020		11,270,165							134,346	134,346			
00-1103180	MELVILLE	NY		09/01/2020		12,138,952							86,703	86,703			
00-1103182	NATIONAL CITY	CA		09/18/2020		7,250,510							38,253	38,253			
00-1103183	JURUPA VALLEY	CA		08/31/2020		5,455,661							34,366	34,366			
00-1103186	ST LOUIS	MO		09/02/2020		9,754,594							53,701	53,701			
00-1103187	LOUISVILLE	KY		11/23/2020		14,546,077							174,208	174,208			
00-1103192	ROCKVILLE	MD		08/26/2021		7,537,674							46,188	46,188			
00-1103194	HIGH POINT	NC		10/15/2020		22,460,790							118,201	118,201			
00-1103199	HUNTSVILLE	AL		11/23/2020		14,209,851							119,591	119,591			
00-1103200	MOUNT PLEASANT	SC		12/15/2020		27,788,668							162,876	162,876			
00-1103201	SHOREWOOD HILLS	WI		12/09/2020		20,822,497							132,525	132,525			
00-1103204	NORFOLK	VA		12/01/2020		19,586,602							105,339	105,339			
00-1103206	WEST COLUMBIA	SC		12/10/2020		9,153,887							92,133	92,133			
00-1103220	CHAPEL HILL	NC		12/15/2020		7,889,430							80,920	80,920			
00-1103226	GREENFIELD	WI		02/18/2021		5,380,795							44,039	44,039			
00-1103227	SCOTTSDALE	AZ		03/01/2021		7,677,126							47,570	47,570			
00-1103231	FAIRFIELD	NJ		02/12/2021		9,141,888							60,317	60,317			
00-1103234	ARDMORE	PA		04/02/2021		19,770,757							99,612	99,612			
00-1103236	WESTWOOD	NJ		03/08/2021		3,692,910							29,640	29,640			
00-1103243	GROVEPORT	OH		04/22/2021		4,343,868							25,837	25,837			
00-1103244	ROCKVILLE	MD		05/19/2021		2,877,163							32,252	32,252			
00-1103246	SANTEE	CA		05/07/2021		26,676,980							141,193	141,193			
00-1103247	CHINO	CA		05/04/2021		5,913,148							32,017	32,017			
00-1103249	RANCHO CUCAMONGA	CA		05/04/2021		2,905,958							16,094	16,094			
00-1103260	HUNTINGTON BEACH	CA		05/18/2021		10,356,110							67,136	67,136			
00-1103265	CAPE CORAL	FL		08/12/2021		6,606,123							52,408	52,408			
00-1103275	BRISTOL	TN		06/24/2021		8,365,404							49,309	49,309			
00-1103277	SAN FERNANDO	CA		08/10/2021		7,319,594							37,039	37,039			
00-1103278	JEFFERSONVILLE	IN		08/26/2021		2,638,223							29,492	29,492			
00-1103282	LEHI	UT		06/03/2021		4,976,723							244,407	244,407			
00-1103290	APPLY VALLEY	MN		08/31/2021		7,161,622							38,648	38,648			
00-1103298	KENTWOOD	MI		07/29/2021		14,893,450							80,572	80,572			
00-1103300	FAIRHOPE	AL		07/09/2021		16,530,632							90,170	90,170			
00-1103301	MESA	AZ		08/05/2021		7,161,393							68,446	68,446			
00-1103302	AUSTIN	TX		07/21/2021		9,264,420							58,054	58,054			
00-1103304	DRAPER	UT		09/03/2021		8,393,711							50,436	50,436			
00-1103306	DELANCO	NJ		09/01/2021		11,607,360							72,196	72,196			
00-1103307	VANCOUVER	WA		07/16/2021		7,102,228							36,163	36,163			
00-1103313	NASHVILLE	TN		09/01/2021		21,425,051							127,973	127,973			
00-1103315	ROSEVILLE	MN		08/31/2021		8,215,972							44,338	44,338			
00-1103335	CINCINNATI	OH		11/23/2021		7,216,005							42,446	42,446			
00-1103336	CINCINNATI	OH		11/23/2021		5,716,575							33,626	33,626			
00-1103337	CINCINNATI	OH		11/23/2021		14,057,152							82,688	82,688			
00-1103339	DES MOINES	IA		08/31/2021		9,319,513							55,331	55,331			
00-1103340	GARDEN CITY	NY		11/19/2021		12,819,106							103,283	103,283			

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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
00-1103341	GARDEN CITY	NY		11/19/2021		10,060,514							82,038	82,038			
00-1103342	ORLANDO	FL		09/09/2021		13,690,511							158,341	158,341			
00-1103346	GRAND RAPIDS	MI		10/06/2021		6,990,903							43,733	43,733			
00-1103353	BOISE	ID		10/28/2021		9,792,258							81,322	81,322			
00-1103355	HAPPY VALLEY	OR		10/19/2021		16,370,979							87,473	87,473			
00-1103359	PORT JEFFERSON	NY		12/02/2021		9,798,429							55,838	55,838			
00-1103361	MEMPHIS	TN		11/04/2021		19,106,061							115,133	115,133			
00-1103374	WASHINGTON	DC		12/17/2021		11,246,591							67,683	67,683			
00-1103376	BEAVERTON	OR		09/29/2022		49,807,492							261,484	261,484			
00-1103377	LINCOLN	NE		11/30/2021		11,977,527							71,970	71,970			
00-1103378	OWATONNA	MN		11/02/2021		5,955,827							47,640	47,640			
00-1103381	BRENTWOOD	TN		01/26/2022		50,000,000							85,362	85,362			
00-1103387	ADAIRSVILLE	GA		02/09/2022		11,745,111							120,140	120,140			
00-1103399	ATLANTA	GA		03/15/2022		34,764,641							199,858	199,858			
00-1103412	WOOD VILLAGE	OR		04/19/2022		32,133,812							159,185	159,185			
00-1103413	BENSENVILLE	IL		04/26/2022		17,019,787							99,072	99,072			
00-1103422	ROVERS FORD	PA		04/28/2022		24,235,610							115,051	115,051			
00-1103423	VANCOUVER	WA		04/28/2022		7,254,711							55,237	55,237			
00-1103430	VANCOUVER	WA		04/28/2022		3,630,838							27,304	27,304			
00-1103434	EVERETT	WA		04/28/2022		18,522,951							102,269	102,269			
00-1103435	NAPA	CA		09/01/2022		5,269,315							26,872	26,872			
00-1103436	WOODLAND	CA		08/01/2022		14,311,191							77,178	77,178			
00-1103446	SALT LAKE CITY	UT		10/27/2022		15,638,771							67,665	67,665			
00-1103449	CONCORD	NC		06/22/2022		16,286,001							78,127	78,127			
00-1103455	DRAPER	UT		10/21/2022		21,925,385							135,983	135,983			
00-1103461	CHANDLER	AZ		07/06/2022		14,171,754							59,424	59,424			
00-1103463	MODESTO	CA		07/01/2022		13,453,342							60,153	60,153			
00-1103475	CHULA VISTA	CA		08/01/2022		15,650,022							68,343	68,343			
00-1103478	SAN FRANCISCO	CA		09/01/2022		7,802,248							33,888	33,888			
00-1103479	SAN RAMON	CA		09/01/2022		7,715,752							33,512	33,512			
00-1103482	PINOLE	CA		08/01/2022		11,797,709							51,520	51,520			
00-1103483	ESCONDIDO	CA		08/01/2022		13,483,095							58,880	58,880			
00-1103487	HOUSTON	TX		08/25/2022		5,585,248							25,244	25,244			
00-1103508	NORTH CHARLESTON	SC		03/13/2023		20,808,947							73,426	73,426			
00-1103512	RIO RANCHO	NM		02/28/2023		9,743,316							38,586	38,586			
00-1103516	CLINTON	UT		12/20/2022		8,283,980							29,962	29,962			
00-1103519	CLOSTER	NJ		01/31/2023		9,758,372							34,962	34,962			
00-1103543	SPANISH FORK	UT		06/02/2023		16,554,243							82,540	82,540			
00-1103565	WEST VALLEY CITY	UT		08/04/2023		8,251,793							103,570	103,570			
00-1103590	CLARK	NJ		10/23/2023		13,485,472							43,991	43,991			
00-1103596	WASHINGTON	DC		11/03/2023		14,500,000							59,226	59,226			
00-1103606	STERLING HEIGHTS	MI		11/01/2023		11,842,326							37,881	37,881			
00-1103626	BOISE	ID		02/14/2024		8,509,056							57,084	57,084			
00-1103659	MISSOURI CITY	TX		07/24/2024		18,930,601							53,041	53,041			
00-1103660	OLIVE BRANCH	MS		07/26/2024		10,959,822							30,708	30,708			
00-1103688	SALT LAKE CITY	UT		10/30/2024		24,964,201							108,482	108,482			
00-1103693	EL SEGUNDO	CA		10/10/2024		987,124							39,048	39,048			
00-1103694	OLATHE	KS		10/30/2024		27,969,525							92,270	92,270			
99-0000100	FREDERICKSBURG	TX		09/23/2022		16,075,507							8,000	8,000			
99-0000113	CASTLEROCK	CO		06/22/2023		4,510,460							1,172,726	1,172,726			
0299999. Mortgages with partial repayments						4,384,171,140							35,333,574	35,333,574			

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SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103704	CHATTANOOGA	TN .....	.....	.....12/05/2024	02/13/2025	 15,060,000 .....	.....	.....	.....	.....	.....	.....	..... 15,060,000	 15,060,000 .....	.....	.....	.....
00-1103707	KANSAS CITY	MO .....	.....	.....12/12/2024	02/13/2025	 11,450,000 .....	.....	.....	.....	.....	.....	.....	..... 11,450,000	 11,450,000 .....	.....	.....	.....
00-1103709	PEACHTREE CITY	GA .....	.....	.....12/17/2024	02/13/2025	 40,900,000 .....	.....	.....	.....	.....	.....	.....	..... 40,900,000	 40,900,000 .....	.....	.....	.....
00-1103711	SANTA CLARA	CA .....	.....	.....01/30/2025	03/17/2025 .....	.....	.....	.....	.....	.....	.....	.....	..... 37,000,000	 37,000,000 .....	.....	.....	.....
00-1103713	SANTA CLARITA	CA .....	.....	.....01/15/2025	02/13/2025 .....	.....	.....	.....	.....	.....	.....	.....	..... 21,500,000	 21,500,000 .....	.....	.....	.....
00-1103718	MILWAUKEE	WI .....	.....	.....01/31/2025	03/17/2025 .....	.....	.....	.....	.....	.....	.....	.....	..... 33,800,000	 33,800,000 .....	.....	.....	.....
0399999. Mortgages disposed						67,410,000							159,710,000	159,710,000			
0599999 - Totals						4,553,131,421				489,895	489,895		296,859,342	296,859,342			

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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 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
.....	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Blackstone .....	.....	06/03/2016 ...	2.....	.....	45,093 .....	.....	2,650,486	0.150
.....	HPS Specialty Loan Fund V, L.P.	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021 ...	2.....	.....	170,499 .....	.....	5,624,005	0.570
.....	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	HPS Investment Partners .....	.....	01/25/2021 ...	2.....	.....	96,895 .....	.....	2,513,678	0.500
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated									312,487 .....	.....	10,788,169	XXX
.....	A&M Capital Partners III, LP	Greenwich	CT.....	Alvarez & Marsal Capital .....	.....	12/16/2022 ...	3.....	.....	363,478 .....	.....	3,315,800	0.240
.....	Altaris Health Partners V, L.P.	New York	NY.....	Altaris Capital Partners .....	.....	04/22/2021 ...	3.....	.....	203,391 .....	.....	489,426	0.110
.....	Amersand 2023, L.P.	Boston	MA.....	Amersand Capital Partners .....	.....	07/12/2023 ...	3.....	.....	978,083 .....	.....	7,354,417	0.890
.....	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Brookfield Asset Management .....	.....	03/20/2020 ...	3.....	.....	67,411 .....	.....	1,305,398	0.670
.....	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM.....	Blackstone .....	.....	11/21/2022 ...	3.....	.....	318,243 .....	.....	2,234,890	0.050
.....	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY.....	Blackstone .....	.....	04/13/2020 ...	3.....	.....	158,535 .....	.....	1,933,690	0.930
.....	Blue Owl GP Finance Investors (US) LP	Dover	DE.....	Blue Owl .....	.....	07/29/2022 ...	2.....	.....	1,911,413 .....	.....	14,298,207	2.700
.....	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Blue Owl .....	.....	10/28/2022 ...	3.....	.....	337,500 .....	.....	4,722,743	0.140
.....	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM.....	EQT Group .....	.....	04/27/2023 ...	3.....	.....	792,430 .....	.....	177,007	0.040
.....	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Brookfield Asset Management .....	.....	11/05/2019 ...	3.....	.....	78,133 .....	.....	1,393,597	0.040
.....	Dawson Portfolio Finance 3 LP	Wilmington	DE.....	Dawson Partners .....	.....	10/30/2019 ...	3.....	.....	20,881 .....	.....	649,472	0.310
.....	Dawson Portfolio Finance 4 LP	Wilmington	DE.....	Dawson Partners .....	.....	11/25/2020 ...	3.....	.....	41,680 .....	.....	1,163,586	0.170
.....	Dawson Portfolio Finance 5 LP	Wilmington	DE.....	Dawson Partners .....	.....	02/25/2022 ...	3.....	.....	613,043 .....	.....	3,183,414	0.160
.....	EETF Sidecar I, L.P.	New York	NY.....	EnCap Investments .....	.....	04/21/2021 ...	3.....	.....	4,350 .....	.....	1,270,611	2.420
.....	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY.....	EnCap Investments .....	.....	04/21/2021 ...	3.....	.....	2,427 .....	.....	1,144,242	4.470
.....	EQT Infrastructure V	Stockholm	SWE.....	EQT Group .....	.....	08/13/2021 ...	3.....	.....	70,634 .....	.....	2,104,027	0.150
.....	Fundamental Partners IV LP	Wilmington	DE.....	Fundamental Advisors .....	.....	12/11/2020 ...	3.....	.....	340,000 .....	.....	1,377,000	1.190
.....	GTCR Strategic Growth Fund I, LP	Chicago	IL.....	GTCR .....	.....	09/29/2022 ...	3.....	.....	312,200 .....	.....	1,549,450	0.160
.....	HPS Strategic Investment Partners V, L.P.	New York	NY.....	HPS Investment Partners .....	.....	08/04/2022 ...	2.....	.....	1,448,676 .....	.....	8,218,557	0.630
.....	ICG Europe Fund VII, L.P.	St Helier	JEY.....	Intermediate Capital .....	.....	08/24/2018 ...	2.....	.....	4,397 .....	.....	1,076,024	0.140
.....	ICG Europe Fund VIII SCSp	St Helier	LUX.....	Intermediate Capital .....	.....	09/24/2021 ...	2.....	.....	1,098,922 .....	.....	2,114,067	0.090
.....	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Intermediate Capital .....	.....	04/09/2020 ...	2.....	.....	678,063 .....	.....	1,858,401	0.600
.....	L Catterton IX Offshore, L.P.	Greenwich	CT.....	L Catterton .....	.....	05/22/2020 ...	3.....	.....	4,360 .....	.....	139,380	0.020
.....	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT.....	Mercato Partners .....	.....	04/16/2021 ...	3.....	.....	275,500 .....	.....	804,500	0.500
.....	NB Specialty Finance Fund II LP	Wilmington	DE.....	Neuberger Berman .....	.....	12/20/2021 ...	3.....	.....	1,200,000 .....	.....	3,000,000	1.540
.....	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN.....	Northleaf Capital Partners .....	.....	07/28/2021 ...	3.....	.....	1,043,337 .....	.....	1,352,477	0.710
.....	Peppertree Capital Fund IX, LP	Chagrin Falls	OH.....	Peppertree Capital Management .....	.....	03/24/2022 ...	3.....	.....	150,000 .....	.....	2,037,500	1.700
.....	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH.....	Peppertree Capital Management .....	.....	01/27/2020 ...	3.....	.....	18,000 .....	.....	162,000	0.910
.....	PPC III LP	Dover	DE.....	Pritzker Private Capital .....	.....	09/21/2021 ...	3.....	.....	11,898 .....	.....	653,136	0.380
.....	Public Pension Capital, LLC	New York	NY.....	PPC Enterprises .....	.....	05/10/2022 ...	3.....	.....	373,020 .....	.....	2,496,426	0.340
.....	Silver Lake Partners VII, L.P.	Wilmington	DE.....	Silver Lake .....	.....	01/04/2024 ...	3.....	.....	778,467 .....	.....	5,133,505	0.040
.....	TPG Asia VIII (A), L.P.	Fort Worth	TX.....	TPG Capital .....	.....	09/01/2023 ...	3.....	.....	44,650 .....	.....	4,817,006	0.220
.....	TPG Healthcare Partners II, L.P.	Fort Worth	TX.....	TPG Capital .....	.....	08/17/2023 ...	3.....	.....	132,543 .....	.....	1,242,888	0.060
.....	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX.....	TPG Capital .....	.....	10/01/2019 ...	3.....	.....	3,732 .....	.....	69,849	0.010
.....	Veritas Capital Fund VIII, L.P.	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2022 ...	3.....	.....	20,344 .....	.....	1,505,553	0.080
.....	Veritas Capital Vantage Fund, L.P.	Wilmington	DE.....	Veritas Capital .....	.....	07/01/2021 ...	3.....	.....	26,010 .....	.....	1,907,391	0.190
.....	Vista Equity Partners Fund VII, L.P.	Austin	TX.....	Vista Equity Partners .....	.....	01/24/2019 ...	3.....	.....	33,974 .....	.....	475,036	0.020
.....	Vista Equity Partners Fund VIII, L.P.	Austin	TX.....	Vista Equity Partners .....	.....	03/28/2023 ...	3.....	.....	662,573 .....	.....	2,776,205	0.030
.....	Warren Equity Partners IV, L.P.	Dover	DE.....	Warren Equity Partners .....	.....	01/24/2023 ...	3.....	.....	155,864 .....	.....	3,846,218	0.680
.....	Yukon Capital Partners III, L.P.	Minneapolis	MN.....	Yukon Partners .....	.....	07/18/2017 ...	2.....	.....	91,853 .....	.....	826,983	1.250
.....	ZMC III, L.P.	New York	NY.....	ZMC .....	.....	01/03/2020 ...	3.....	.....	15,353 .....	.....	28,877	0.220
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated									14,885,368 .....	.....	96,208,956	XXX
.....	Almanac Realty Securities VIII, L.P.	Dover	DE.....	Almanac Realty Investors .....	.....	12/21/2018 ...	.....	.....	55,275 .....	.....	3,375,704	0.850
.....	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE.....	Ares Management .....	.....	04/15/2021 ...	.....	.....	61,745 .....	.....	942,265	0.240

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Ares US Real Estate Opportunity Fund IV, L.P.	Dover	DE	Ares Management		12/19/2022			668,614		8,337,500	0.420
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners		11/28/2022			407,677		6,096,921	0.770
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Blue Owl		04/06/2021			392,245			0.490
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		05/24/2022			27,531		223,995	2.530
	BroadVail Fund IV Sidecar I, L.P.	Dover	DE	Broadvail Capital Partners		04/11/2024			78,427		8,651,751	4.980
	BroadVail Growth Equity Fund III, L.P.	Dover	DE	Broadvail Capital Partners		05/23/2022			60,752		710,346	2.550
	BroadVail Growth Equity Fund IV, L.P.	Dover	DE	Broadvail Capital Partners		04/11/2024		(75,769)			16,389,495	6.190
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners		10/14/2020		40,453			1,291,985	1.060
	Crow Holdings Realty Partners X, L.P.	Dover	DE	Crow Holdings Capital Partners		06/28/2022		853,898			5,653,669	0.320
	CSF III, LP	Dover	DE	CORE Spaces		06/16/2022		123,623			2,568,241	1.690
	DivcolWest Fund V	Dover	DE	Divco West Real Estate		06/23/2017		94,880				0.320
	DivcolWest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020		44,429			1,785,392	0.220
	Embrey Build-to-Rent Fund I, LP	Dover	DE	Embrey		02/18/2022		255,610			186,606	4.920
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	EQT		10/24/2016		65,882			556,863	0.780
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021		139,052			1,781,216	1.610
	GEM Realty Fund VII, L.P.	Wilmington	DE	GEM Realty Capital		10/25/2021		593,250			5,189,226	2.510
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/12/2019		115,385			597,449	0.770
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/29/2021		200,000			1,303,727	0.500
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street Real Estate Capital		08/11/2021		130,425			880,004	1.930
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017		691,546			2,365,458	1.440
	PCCP Equity VII	Dover	DE	PCCP		05/10/2016		7,272			760,237	1.250
	PCCP Equity VIII	Dover	DE	PCCP		09/18/2018		500,228			1,723,325	1.500
	Related Real Estate Fund III, LP	Dover	DE	Related Companies		08/27/2020		147,734			1,159,577	0.260
	US Government Building Fund, LLC	San Antonio	TX	Affinius Capital		03/01/2019		264,107				0.820
	US Regional Logistics Program III, L.P.	Dover	DE	Affinius Capital		01/27/2021		2,112,500			15,774,361	16.250
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		05/18/2016		30,973			3,609,830	1.140
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton		12/10/2020		338,971				0.430
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Waterton		12/21/2022		643,781			6,909,052	0.670
2199999	Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								9,070,496		98,824,195	XXX
	Nationwide SBL, LLC	Columbus	OH	Nationwide Life and Annuity Insurance Company		10/31/2018			7,000,000			100.000
2699999	Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated								7,000,000			XXX
	Sugar Creek Housing Tax Credit Fund LLC CA 2023	Webster Groves	MO	Sugar Creek Realty LLC		12/15/2023			3,471,987			63.000
	VA State TC Fund V LLC	St. Louis	MO	Twain HTC LLC		02/12/2024			802,702			10.350
3999999	Qualifying State Tax Credit Investments - Unaffiliated								4,274,689			XXX
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Ares Management		11/16/2021	2		418,816		1,698,701	0.100
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Fidelity Investments		07/19/2024	2		1,513,695		5,245,512	1.000
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2		10,560		43,885	0.640
4499999	Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated								1,943,071		6,988,098	XXX
6899999	Total - Unaffiliated								30,486,111		212,809,418	XXX
6999999	Total - Affiliated								7,000,000			XXX
7099999	Totals								37,486,111		212,809,418	XXX

STATEMENT AS OF MARCH 31, 2025 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 Capital Europe V	Wilmington	DE.....	Distribution	06/09/2021	03/26/2025	7,015	.....	.....	.....	.....	.....	.....	7,015	7,015	.....	.....	.....	.....
.....	Ares Private Credit Solutions, L.P.	Wilmington	DE.....	Distribution	06/23/2017	03/20/2025	301,101	.....	.....	.....	.....	.....	.....	301,101	301,101	.....	.....	.....	.....
.....	GSO Capital Opportunities Fund III LP	Wilmington	DE.....	Distribution	06/03/2016	03/25/2025	197,815	.....	.....	.....	.....	.....	.....	197,815	197,815	.....	.....	.....	.....
.....	HPS Specialty Loan Fund V, L.P.	New York	NY.....	Distribution	01/25/2021	02/26/2025	52,383	.....	.....	.....	.....	.....	.....	52,383	52,383	.....	.....	.....	.....
.....	HPS Specialty Loan Fund V-L, L.P.	New York	NY.....	Distribution	01/25/2021	02/28/2025	38,648	.....	.....	.....	.....	.....	.....	38,648	38,648	.....	.....	.....	.....
.....	ICG SDP Fund 3B	Grand Duchy	LUX.....	Distribution	03/22/2018	03/13/2025	831,325	.....	.....	.....	.....	.....	.....	831,325	831,325	.....	.....	.....	.....
.....	ICG SDP Fund 4B	Grand Duchy	LUX.....	Distribution	03/31/2020	03/14/2025	1,811,141	.....	.....	.....	.....	.....	.....	1,811,141	1,811,141	.....	.....	.....	.....
.....	Newstone Capital Partners III, L.P.	Wilmington	DE.....	Distribution	09/20/2016	02/13/2025	1,077,745	.....	.....	.....	.....	.....	.....	1,077,745	1,077,745	.....	.....	.....	.....
.....	Newstone Capital Partners IV, L.P.	Dallas	TX.....	Distribution	06/02/2019	01/08/2025	84,445	.....	.....	.....	.....	.....	.....	84,445	84,445	.....	.....	.....	.....
.....	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM.....	Distribution	01/15/2021	03/17/2025	1,610,962	.....	.....	.....	.....	.....	.....	1,610,962	1,610,962	.....	.....	.....	.....
.....	TCW Direct Lending VIII LLC	New York	NY.....	Distribution	01/31/2022	02/13/2025	195,054	.....	.....	.....	.....	.....	.....	195,054	195,054	.....	.....	.....	.....
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							6,207,634	.....	.....	.....	.....	.....	.....	6,207,634	6,207,634	.....	.....	.....	.....
.....	BIF IV Renewable Sidecar-B, LP	Toronto	CAN.....	Distribution	03/20/2020	03/24/2025	409,419	.....	.....	.....	.....	.....	.....	409,419	409,419	.....	.....	.....	.....
.....	Blackstone Capital Partners Asia II L.P. ...	Cayman Islands	CYM.....	Distribution	11/21/2022	02/28/2025	86,500	.....	.....	.....	.....	.....	.....	86,500	86,500	.....	.....	.....	.....
.....	Blue Owl GP Stakes III US Investors LP	New York	NY.....	Distribution	09/30/2016	02/25/2025	106,392	.....	.....	.....	.....	.....	.....	106,392	106,392	.....	.....	.....	.....
.....	Blue Owl GP Stakes V US Investors LP	New York	NY.....	Distribution	10/28/2022	02/25/2025	168,712	.....	.....	.....	.....	.....	.....	168,712	168,712	.....	.....	.....	.....
.....	BPEA Private Equity Fund VIII, L.P.	Hong Kong	CYM.....	Distribution	04/27/2023	03/12/2025	20,874	.....	.....	.....	.....	.....	.....	20,874	20,874	.....	.....	.....	.....
.....	Brookfield Infrastructure Fund IV	Toronto	CAN.....	Distribution	11/05/2019	03/24/2025	282,168	.....	.....	.....	.....	.....	.....	282,168	282,168	.....	.....	.....	.....
.....	D.E. Shaw Oculus Fund, LLC	New York	NY.....	Distribution	03/29/2024	01/16/2025	1,747,014	.....	.....	.....	.....	.....	.....	1,747,014	1,747,014	.....	.....	.....	.....
.....	Dawson Portfolio Finance 3 LP	Wilmington	DE.....	Distribution	10/30/2019	03/27/2025	56,589	.....	.....	.....	.....	.....	.....	56,589	56,589	.....	.....	.....	.....
.....	Dawson Portfolio Finance 4 LP	Wilmington	DE.....	Distribution	11/25/2020	02/11/2025	70,789	.....	.....	.....	.....	.....	.....	70,789	70,789	.....	.....	.....	.....
.....	Dawson Portfolio Finance 5 LP	Wilmington	DE.....	Distribution	02/25/2022	03/31/2025	60,187	.....	.....	.....	.....	.....	.....	60,187	60,187	.....	.....	.....	.....
.....	EQT Infrastructure V	Stockholm	SWE.....	Distribution	08/13/2021	02/07/2025	383,088	.....	.....	.....	.....	.....	.....	383,088	383,088	.....	.....	.....	.....
.....	Fundamental Partners III, L.P.	Wilmington	DE.....	Distribution	05/18/2017	03/21/2025	70,493	.....	.....	.....	.....	.....	.....	70,493	70,493	.....	.....	.....	.....
.....	Fundamental Partners IV LP	Wilmington	DE.....	Distribution	12/11/2020	03/25/2025	42,500	.....	.....	.....	.....	.....	.....	42,500	42,500	.....	.....	.....	.....
.....	ICG Europe Fund VII, L.P.	St Helier	JEY.....	Distribution	08/24/2018	02/06/2025	141,855	.....	.....	.....	.....	.....	.....	141,855	126,441	(15,414)	.....	(15,414)	.....
.....	ICG Europe Mid-Market Fund	Grand Duchy	LUX.....	Distribution	04/09/2020	03/28/2025	804,748	.....	.....	.....	.....	.....	.....	804,748	770,450	(34,298)	.....	(34,298)	.....
.....	KH Aggregator LP	Wilmington	DE.....	Distribution	11/25/2020	03/28/2025	7,626	.....	.....	.....	.....	.....	.....	7,626	7,626	.....	.....	.....	.....
.....	NB Specialty Finance Fund II LP	Wilmington	DE.....	Distribution	12/20/2021	02/14/2025	289,519	.....	.....	.....	.....	.....	.....	289,519	289,519	.....	.....	.....	.....
.....	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN.....	Distribution	07/28/2021	02/03/2025	30,289	.....	.....	.....	.....	.....	.....	30,289	30,289	.....	.....	.....	.....
.....	Peppertree Capital Fund VII, LP	Wilmington	DE.....	Distribution	11/28/2018	02/20/2025	170,973	.....	.....	.....	.....	.....	.....	170,973	170,973	.....	.....	.....	.....
.....	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH.....	Distribution	01/27/2020	02/20/2025	225,206	.....	.....	.....	.....	.....	.....	225,206	225,206	.....	.....	.....	.....
.....	PPC III LP	Dover	DE.....	Distribution	09/21/2021	02/05/2025	249,088	.....	.....	.....	.....	.....	.....	249,088	249,088	.....	.....	.....	.....
.....	Public Pension Capital, LLC	New York	NY.....	Distribution	05/10/2022	03/21/2025	139,694	.....	.....	.....	.....	.....	.....	139,694	139,694	.....	.....	.....	.....
.....	Warren Equity Partners IV, L.P.	Dover	DE.....	Distribution	01/24/2023	02/14/2025	8,796	.....	.....	.....	.....	.....	.....	8,796	8,796	.....	.....	.....	.....
.....	ZMC III, L.P.	New York	NY.....	Distribution	01/03/2020	01/07/2025	14,364	.....	.....	.....	.....	.....	.....	14,364	14,364	.....	.....	.....	.....
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							5,586,883	.....	.....	.....	.....	.....	.....	5,586,883	5,537,171	(49,712)	.....	(49,712)	.....
.....	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE.....	Distribution	04/15/2021	03/12/2025	26,906	.....	.....	.....	.....	.....	.....	26,906	26,906	.....	.....	.....	.....
.....	Bell Institutional Fund VII, LLC	Dover	DE.....	Distribution	10/30/2019	01/30/2025	24,760	.....	.....	.....	.....	.....	.....	24,760	24,760	.....	.....	.....	.....
.....	Bell Value-Add Fund VIII, L.P.	Dover	DE.....	Distribution	11/28/2022	01/30/2025	15,398	.....	.....	.....	.....	.....	.....	15,398	15,398	.....	.....	.....	.....
.....	Blue Owl Real Estate Fund VI	Dover	DE.....	Distribution	12/21/2022	03/17/2025	38,889	.....	.....	.....	.....	.....	.....	38,889	38,889	.....	.....	.....	.....
.....	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE.....	Distribution	04/06/2021	03/31/2025	339,496	.....	.....	.....	.....	.....	.....	339,496	339,496	.....	.....	.....	.....
.....	Crow Holdings Realty Partners IX LP	Dover	DE.....	Distribution	10/14/2020	02/25/2025	392,674	.....	.....	.....	.....	.....	.....	392,674	392,674	.....	.....	.....	.....
.....	Exeter Industrial Value Fund IV, L.P.	Dover	DE.....	Distribution	10/24/2016	01/31/2025	329,412	.....	.....	.....	.....	.....	.....	329,412	329,412	.....	.....	.....	.....

STATEMENT AS OF MARCH 31, 2025 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
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	03/31/2025	224,076							224,076	224,076				
	Haines Madison LLC	Columbus	OH	Distribution	08/20/2021	03/31/2025													3,210
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	03/28/2025	248,298							248,298	248,298				
	HSREP VIII Co-Investment, L.P.	Dover	DE	Distribution	08/11/2021	03/28/2025	271,948							271,948	271,948				
	Madison Realty Capital Debt Fund V LP	Dover	DE	Distribution	03/27/2020	01/30/2025	1,199,838							1,199,838	1,199,838				
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Distribution	08/26/2022	02/21/2025	862,477							862,477	862,477				
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	03/25/2025	5,111							5,111	5,111				
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	03/20/2025	28,769							28,769	28,769				
	PCCP Equity IX, LP	Dover	DE	Distribution	03/31/2017	01/27/2025	41,546							41,546	41,546				
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016	01/31/2025	778,539							778,539	778,539				
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018	03/27/2025	404,821							404,821	404,821				
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	05/18/2016	03/27/2025	202,339							202,339	202,339				
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017	01/31/2025	271,096							271,096	271,096				
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Distribution	12/10/2020	01/31/2025	16,815							16,815	16,815				
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							5,723,208							5,723,208	5,723,208				3,210
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Distribution	11/16/2021	03/03/2025	181,660							181,660	183,381		1,721	1,721	
	BlackRock DLF IX 2020-1 QLO, LLC	New York	CA	Distribution	12/31/2020	03/31/2025	113,963							113,963		(113,963)	(113,963)		
	Blue Owl Diversified Lending Insurance Fund LP	New York	NY	Distribution	12/20/2021	03/24/2025	(265,374)							(265,374)	76,868		342,242	342,242	
	Blue Owl First Lien Insurance Fund LP	New York	NY	Distribution	03/28/2019	03/28/2025	(500,471)							(500,471)	70,443		570,914	570,914	
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Distribution	07/19/2024	03/31/2025	(139,688)							(139,688)			139,688	139,688	
	Sound Point U.S. Direct Lending Fund III (RN Feeder) LP	Hackensack	NJ	Distribution	07/17/2024	03/31/2025	(89,798)							(89,798)			89,798	89,798	
	TCW Rescue Financing Fund II Notes LP	Los Angeles	CA	Distribution	12/09/2024	03/17/2025	55,200							55,200	55,200				
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Distribution	12/30/2021	03/31/2025	75,591							75,591			(75,591)	(75,591)	
	Yukon Capital Partners (IC) Parallel V, L.P.	Minneapolis	MN	Distribution	06/13/2024	03/31/2025	79,193							79,193			(79,193)	(79,193)	
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							(489,724)							(489,724)	385,892		875,616	875,616	
6899999. Total - Unaffiliated							17,028,001							17,028,001	17,853,905	(49,712)	875,616	825,904	3,210
6999999. Total - Affiliated																			
7099999 - Totals							17,028,001							17,028,001	17,853,905	(49,712)	875,616	825,904	3,210

STATEMENT AS OF MARCH 31, 2025 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
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Oman Gov Interntl Bond Sr Nt 5.375% 03/08/27	..01/30/2025	Barclays Capital Inc .....	.....	1,804,500	1,800,000	38,969	3.A FE
000000-00-0	Gaci First Investment Sr Nt 4.875% 02/14/35	..03/18/2025	Barclays Capital Inc .....	.....	2,302,800	2,400,000	11,700	1.E FE
000000-00-0	Abu Dhabi Crude Oil PL LLC 1st Lien 4.600% 11/02/47	..02/24/2025	Citigroup .....	.....	2,228,750	2,500,000	17,889	1.C FE
000000-00-0	Gaci First Investment Co Sr Nt 5.125% 02/14/53	..02/24/2025	Morgan Stanley & Co LLC .....	.....	2,155,000	2,500,000	4,271	1.E FE
48129V-AD-8	Development Bank Of KAZA Sr Nt 5.625% 04/07/30	..03/27/2025	JP Morgan Securities LLC .....	.....	4,983,900	5,000,000 .....	.....	2.B FE
55407N-AB-8	Ma'aden Sukuk Ltd Sr Nt 5.500% 02/13/35	..02/07/2025	Direct .....	.....	6,791,451	6,800,000 .....	.....	2.A FE
698299-BG-8	Republic of Panama Sr Nt 4.500% 05/15/47	..02/20/2025	Morgan Stanley & Co LLC .....	.....	680,000	1,000,000	12,000	2.C FE
698299-BH-6	Republic of Panama Sr Nt 4.500% 04/16/50	..03/18/2025	JP Morgan Securities LLC .....	.....	1,065,600	1,600,000	30,600	2.C FE
715638-AU-6	Republic of Peru Sr Nt 6.550% 03/14/37	..03/19/2025	Goldman Sachs & Company .....	.....	1,281,000	1,200,000	1,310	2.B FE
716743-AV-1	Petronas Cap Ltd Sr Nt 4.950% 01/03/31	..03/26/2025	JP Morgan Securities LLC .....	.....	14,974,200	15,000,000 .....	.....	1.G FE
P37110-AM-8	Empresa Nacional del Petroleo Sr Nt 4.500% 09/14/47	..03/18/2025	Barclays Capital Inc .....	.....	939,000	1,200,000	750	2.C FE
ZH2329-83-1	Hungary Sr Nt 6.750% 09/25/52	..02/20/2025	Barclays Capital Inc .....	.....	2,613,750	2,500,000	69,844	2.B FE
ZR7664-76-9	DP World PLC Sr Nt 4.700% 09/30/49	..02/20/2025	Barclays Capital Inc .....	.....	1,250,625	1,500,000	28,200	2.B FE
0039999999 Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					43,070,576	45,000,000	215,533	XXX
70869P-RR-0	Pennsylvania St Econ TXBL Eco Dev Infra Programs 5.689% 06/01/54	..02/20/2025	Merrill Lynch .....	.....	20,000,000	20,000,000 .....	.....	1.D FE
91417N-MA-0	University CO System Rev Ref Txbl Ser A 2.756% 06/01/31	..02/13/2025	Tax Free Exchange .....	.....	1,270,000	1,270,000	7,000	1.B FE
91417N-MC-6	University CO System Rev Ref Txbl Ser A 2.856% 06/01/33	..02/12/2025	Tax Free Exchange .....	.....	1,890,000	1,890,000	10,646	1.B FE
91417N-MG-7	University CO System Rev Ref Txbl Ser A 2.756% 06/01/31	..02/13/2025	Tax Free Exchange .....	.....	65,000	65,000	358	1.B FE
91417N-MJ-1	University CO System Rev Ref Txbl Ser A 2.856% 06/01/33	..02/12/2025	Tax Free Exchange .....	.....	110,000	110,000	620	1.B FE
0059999999 Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					23,335,000	23,335,000	18,624	XXX
73348J-AA-3	Port Arthur LNG LLC Sr Sec Nt Series A 6.270% 12/15/42	..01/31/2025	Scotia Capital .....	.....	31,000,000	31,000,000 .....	.....	2.B Z
0069999999 Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					31,000,000	31,000,000	.....	XXX
00109L-AA-1	ADT Sec Corp ADT 1st Lien 4.125% 08/01/29	..03/27/2025	UBS Financial Services Inc .....	.....	505,986	539,000	3,520	3.B FE
00253P-AA-6	AAR Escrow Issuer LLC Sr Nt 6.750% 03/15/29	..03/28/2025	Wells Fargo Securities LLC .....	.....	2,548,980	2,499,000	7,497	3.B FE
00287Y-EB-1	Abbvie Inc Sr Nt 5.600% 03/15/55	..02/18/2025	Morgan Stanley & Co LLC .....	.....	7,775,513	7,795,000 .....	.....	1.G FE
018522-Q*-6	Allote Inc Sr Nt 5.820% 03/25/35	..03/25/2025	RBC Capital Markets LLC .....	.....	11,000,000	11,000,000 .....	.....	2.A Z
02665W-FY-2	American Honda Fin Sr Nt 4.800% 03/05/30	..03/03/2025	MJFG Securities Inc .....	.....	1,998,240	2,000,000 .....	.....	1.G FE
032177-AK-3	Amsted Industries Sr Nt 6.375% 03/15/33	..02/20/2025	JP Morgan Securities LLC .....	.....	3,909,000	3,909,000 .....	.....	3.C FE
045054-AL-7	Ashtead Capital Inc Sr Sec Nt 4.250% 11/01/29	..01/03/2025	UBS Financial Services Inc .....	.....	2,325,518	2,325,000	17,841	2.C FE
08576P-AQ-4	Berry Global Inc 1st Lien 5.650% 01/15/34	..02/13/2025	Tax Free Exchange .....	.....	39,991,131	40,000,000	175,778	3.A FE
10948W-AA-1	Acadian Asset Management Sr Nt 4.800% 07/27/26	..02/27/2025	MarketAxess .....	.....	336,870	342,000	1,414	3.A FE
109696-AD-6	Brinks Company Sr Nt 6.750% 06/15/32	..03/27/2025	Various .....	.....	5,424,620	5,337,000	91,647	3.B FE
12008R-AN-7	Builders FirstSource Inc Sr Nt 5.000% 03/01/30	..03/21/2025	Bank of America B1SD Dealer .....	.....	1,633,063	1,700,000	5,431	3.C FE
134429-BH-1	Campbell Soup Co Sr Nt 4.800% 03/15/48	..02/11/2025	Barclays Capital Inc .....	.....	10,643,063	12,299,000	241,060	2.B FE
143658-BY-7	Carnival Corp Sr Nt 5.750% 03/15/30	..02/19/2025	Morgan Stanley & Co LLC .....	.....	4,319,090	4,318,000 .....	.....	3.B FE
143905-AP-2	CARRIAGE SERVICES INC Sr Nt 4.250% 05/15/29	..03/26/2025	Various .....	.....	4,775,935	5,152,000	64,433	4.C FE
15089Q-AZ-7	CELANESE US HOLDINGS LLC Sr Nt 6.500% 04/15/30	..03/06/2025	JP Morgan Securities LLC .....	.....	4,732,563	4,726,000 .....	.....	3.A FE
15089Q-BA-1	CELANESE US HOLDINGS LLC Sr Nt 6.750% 04/15/33	..03/06/2025	JP Morgan Securities LLC .....	.....	6,240,195	6,235,000 .....	.....	3.A FE
17275R-CA-8	Cisco Sys Inc Sr Nt 5.500% 02/24/55	..02/19/2025	Morgan Stanley & Co LLC .....	.....	14,451,425	14,500,000 .....	.....	1.E FE
24703D-BF-7	Dell Int LLC / EMC Corp Sr Nt 3.375% 12/15/41	..02/06/2025	Goldman Sachs & Company .....	.....	11,174,550	15,000,000	73,125	2.B FE
260543-CE-1	Dow Chemical Co Sr Nt 5.250% 11/15/41	..02/18/2025	Bank of America B1SD Dealer .....	.....	2,374,501	2,568,000	35,203	2.B FE
260543-CR-2	Dow Chemical Co Sr Nt 5.550% 11/30/48	..02/18/2025	BNP Paribas Securities Corp .....	.....	3,384,144	3,600,000	43,845	2.B FE
260543-CV-3	Dow Chemical Co Sr Nt 4.800% 05/15/49	..02/19/2025	Bank of America B1SD Dealer .....	.....	4,230,900	5,000,000	63,333	2.B FE
260543-DM-2	Dow Chemical Co Sr Nt 5.950% 03/15/55	..02/25/2025	Bank of America B1SD Dealer .....	.....	24,940,750	25,000,000 .....	.....	2.A FE
289178-AA-3	Ellucian Holdings Inc Sec Nt 6.500% 12/01/29	..03/11/2025	Wells Fargo Securities LLC .....	.....	695,258	697,000	13,843	4.C FE
29273V-BF-6	Energy Transfer Equity LP Sr Nt 6.200% 04/01/55	..02/18/2025	Bank of America B1SD Dealer .....	.....	10,834,382	10,900,000 .....	.....	2.C FE
30161N-BQ-3	Exelon Corp Jr Sub Nt 6.500% 03/15/55	..02/13/2025	Various .....	.....	7,005,250	7,005,000 .....	.....	2.C FE
31428X-CF-1	Fedex Corp Sr Nt 3.400% 02/15/28	..02/26/2025	Tax Free Exchange .....	.....	29,934,534	30,000,000	31,167	2.B FE
31428X-CJ-3	Fedex Corp Sr Nt 4.250% 05/15/30	..02/26/2025	Tax Free Exchange .....	.....	10,854,430	9,898,000	118,020	2.B FE
31428X-CK-0	Fedex Corp Sr Nt 2.400% 05/15/31	..02/26/2025	Tax Free Exchange .....	.....	19,957,510	20,000,000	134,667	2.B FE
31428X-CQ-7	Fedex Corp Sr Nt 4.100% 04/15/43	..02/26/2025	Tax Free Exchange .....	.....	5,130,494	5,300,000	79,073	2.B FE
31428X-CS-3	Fedex Corp Sr Nt 4.100% 02/01/45	..02/26/2025	Tax Free Exchange .....	.....	13,879,648	14,515,000	41,327	2.B FE
31428X-CT-1	Fedex Corp Sr Nt 4.750% 11/15/45	..02/26/2025	Tax Free Exchange .....	.....	29,590,115	27,447,000	365,769	2.B FE
31428X-CU-8	Fedex Corp Sr Nt 4.550% 04/01/46	..02/26/2025	Tax Free Exchange .....	.....	8,967,370	9,000,000	164,938	2.B FE
31428X-CV-6	Fedex Corp Sr Nt 4.400% 01/15/47	..02/26/2025	Tax Free Exchange .....	.....	570,281	500,000	2,506	2.B FE
31428X-CW-4	Fedex Corp Sr Nt 4.050% 02/15/48	..02/26/2025	Tax Free Exchange .....	.....	14,360,539	15,500,000	19,181	2.B FE

STATEMENT AS OF MARCH 31, 2025 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
CUSIP Identification	Description	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
31428X-CX-2	Fedex Corp Sr Nt 4.950% 10/17/48	02/26/2025	Tax Free Exchange		12,921,729	10,500,000	186,244	2.B FE
337932-AJ-6	Firstenergy Corp Sr Nt 4.850% 07/15/47	02/12/2025	Barclays Capital Inc		3,452,240	4,081,000	15,394	2.C FE
341081-GZ-4	Florida Pwr & Lt Co 1st Lien 5.800% 03/15/65	02/18/2025	Citigroup		5,086,281	5,100,000		1.D FE
361448-BR-3	GATX Corp Sr Nt 6.050% 06/05/54	02/07/2025	Citadel Securities LLC		12,563,556	12,400,000	135,453	2.B FE
42981F-AA-9	HIGH STREET FD TRUST III Sr Nt 5.807% 02/15/55	02/27/2025	Various		30,047,422	30,000,000		1.G FE
44891A-DL-8	Hyundia Capital America Sr Nt 5.000% 01/07/28	01/08/2025	SG Americas Securities LLC		2,668,901	2,675,000	372	1.G FE
457187-AD-4	Ingredion Inc Sr Nt 3.900% 06/01/50	02/07/2025	Various		3,228,793	4,301,000	31,402	2.B FE
532457-CY-2	Eli Lilly & Co Sr Nt 5.500% 02/12/55	02/10/2025	Barclays Capital Inc		29,934,300	30,000,000		1.E FE
55336V-BY-5	MPLX Lp Sr Nt 5.400% 04/01/35	03/03/2025	JP Morgan Securities LLC		9,939,800	10,000,000		2.B FE
55336V-BZ-2	MPLX Lp Sr Nt 5.950% 04/01/55	03/03/2025	Bank of America BISR Dealer		17,876,576	18,180,000		2.B FE
571676-BA-2	Mars Inc Sr Nt 5.200% 03/01/35	03/05/2025	JP Morgan Securities LLC		14,973,750	15,000,000		1.F FE
571676-BB-0	Mars Inc Sr Nt 5.650% 05/01/45	03/05/2025	JP Morgan Securities LLC		9,946,300	10,000,000		1.F FE
571676-BC-8	Mars Inc Sr Nt 5.700% 05/01/55	03/05/2025	Citigroup		15,540,469	15,625,000		1.F FE
571676-BD-6	Mars Inc Sr Nt 5.800% 05/01/65	03/05/2025	Citigroup		4,970,750	5,000,000		1.F FE
58502B-AE-6	Pediatric Medical Group Sr Nt 5.375% 02/15/30	03/17/2025	Various		1,563,891	1,616,000	4,620	3.C FE
62886H-BP-5	NCL Corporation Ltd Sr Nt 6.250% 03/01/30	03/18/2025	Goldman Sachs & Company		2,969,346	3,013,000	6,932	4.C FE
62886H-BR-1	NCL Corporation Ltd Sr Nt 6.750% 02/01/32	02/28/2025	Various		1,313,069	1,309,000	1,107	4.C FE
629377-CY-6	NRG Energy Inc Sr Nt 5.750% 07/15/29	03/27/2025	Various		4,264,025	4,328,000	40,707	3.B FE
637432-S8-5	National Rural Utilities Coop Sr Nt CFC Collat Trust Bds 5.230% 01/23/47	01/23/2025	Mizuho Securities USA Inc		30,000,000	30,000,000		1.E FE
65339K-DF-4	Nextera Energy Capital Jr Sub Nt 6.500% 08/15/55	02/07/2025	Various		15,062,572	15,000,000	1,548	2.B FE
668131-AA-3	Northwestern Mutual Life Sub Nt 6.063% 03/30/40	01/10/2025	Bank of America BISR Dealer		2,012,020	2,000,000	34,694	1.C FE
68233J-DF-8	Oncor Electric Delivery Sr Nt 5.590% 05/01/34	02/27/2025	RBC Capital Markets LLC		15,000,000	15,000,000		1.F
68389X-CK-9	Oracle Corp Sr Nt 6.900% 11/09/52	02/20/2025	Various		16,322,435	14,600,000	282,632	2.B FE
69073T-AT-0	Owens Brockway Sr Nt 6.625% 05/13/27	03/11/2025	Various		1,123,170	1,124,000	22,710	4.B FE
690742-AH-4	Owens Corning Inc Sr Nt 4.400% 01/30/48	02/06/2025	Wells Fargo Securities LLC		3,305,840	4,000,000	3,422	2.A FE
690742-AO-4	Owens Corning Inc Sr Nt 5.950% 06/15/54	02/07/2025	Wells Fargo Securities LLC		21,373,620	21,000,000	183,458	2.A FE
74843P-AA-8	Quikrete Holdings Inc Sr Sec Nt 6.375% 03/01/32	03/21/2025	Various		1,448,654	1,442,000	3,904	3.C FE
74843P-AB-6	Quikrete Holdings Inc Sr Nt 6.750% 03/01/33	03/21/2025	Various		2,671,750	2,668,000	4,125	4.B FE
77340R-AR-8	Rockies Express Pipeline LLC Sr Nt 4.950% 07/15/29	03/27/2025	Various		3,100,789	3,226,000	28,107	3.B FE
81728U-AA-2	Sensata Technologies BV Sr Nt 4.375% 02/15/30	01/27/2025	SMBG Nikko Securities America		3,401,258	3,687,000	73,036	3.B FE
82453A-AB-3	Shift4 Payments LLC/FIN Sr Nt 6.750% 08/15/32	03/14/2025	Various		3,491,488	3,435,000	17,584	3.C FE
82967N-BJ-6	Sirius XM Radio Inc Sr Nt 4.000% 07/15/28	03/18/2025	Various		2,274,724	2,439,000	25,588	3.C FE
835495-AJ-1	Sonoco Products Co Sr Nt 5.750% 11/01/40	02/13/2025	Santander US Capital Markets		12,777,092	12,978,000	212,522	2.C FE
843163-D8-2	Southern IN Gas & Elec Co 1st Mtge 5.690% 02/01/55	01/31/2025	PNC Capital Markets LLC		9,500,000	9,500,000		1.E Z
86765K-AD-1	Sunoco LP SUNOCO LP 6.250% 07/01/33	03/20/2025	Wells Fargo Securities LLC		456,570	456,000		3.A FE
871607-AE-7	Synopsys Inc Sr Nt 5.150% 04/01/35	03/03/2025	Various		19,973,100	20,000,000		2.A FE
871607-AG-2	Synopsys Inc Sr Nt 5.700% 04/01/55	03/03/2025	Various		18,144,040	18,180,000		2.A FE
87612G-AN-1	Targa Resources Corp Sr Nt 6.125% 05/15/55	02/24/2025	Wells Fargo Securities LLC		14,967,150	15,000,000		2.B FE
882384-AE-0	Texas Eastern Trans Sr Nt 4.150% 01/15/48	02/14/2025	JP Morgan Securities LLC		3,365,931	4,326,000	16,457	2.A FE
883203-CE-9	Textron Inc Sr Nt 5.700% 05/15/35	02/10/2025	Various		49,932,465	50,000,000		2.B FE
896288-AC-1	Trinet Group Inc Sr Nt 7.125% 08/15/31	03/13/2025	Various		5,307,879	5,377,000	12,621	2.B FE
901928-AA-9	200 Park Funding Trust Sr Nt 5.740% 02/15/55	02/25/2025	Various		10,000,920	10,000,000		1.G FE
907818-EJ-3	Union Pacific Corp Sr Nt 4.050% 03/01/46	02/06/2025	Wells Fargo Securities LLC		2,527,758	3,073,000	53,931	1.G FE
907818-GH-5	Union Pacific Corp Sr Nt 5.600% 12/01/54	02/10/2025	Morgan Stanley & Co LLC		14,988,150	15,000,000		1.G FE
92332Y-AA-9	Venture Global LNG, Inc Sec Nt 8.125% 06/01/28	03/26/2025	Bank of America BISR Dealer		699,720	686,000	17,960	3.B FE
92332Y-AB-7	Venture Global LNG, Inc Sec Nt 8.375% 06/01/31	02/26/2025	Various		3,369,700	3,226,000	62,394	3.B FE
929160-BD-0	Vulcan Materials Co Sr Nt 5.700% 12/01/54	02/07/2025	Wells Fargo Securities LLC		4,918,400	5,000,000	63,333	2.A FE
94403*-BD-7	Walla Inc Sr Nt Ser A 5.560% 01/27/32	01/27/2025	Bank of America BISR Dealer		20,000,000	20,000,000		2.A Z
94403*-BE-5	Walla Inc Sr Nt Ser B 5.810% 01/27/35	01/27/2025	Bank of America BISR Dealer		15,000,000	15,000,000		2.A Z
98956P-BC-5	Zimmer Hldgs Inc Sr Nt 5.500% 02/19/35	02/11/2025	Goldman Sachs & Company		5,995,920	6,000,000		2.B FE
000000-00-0	Thames Water Utilities LTD Consent Fee Sr Unsecured Nt 0.000% 03/22/27	03/25/2025	No Broker		385,360	385,360		6.*
000000-00-0	Bank Gospodarstwa Krajow Sr Nt 6.250% 07/09/54	03/18/2025	UBS Financial Services Inc		1,610,400	1,600,000	19,722	1.G FE
03217C-0B-2	AMS-OSRAM AG Sr Nt 12.250% 03/30/29	02/05/2025	Bank of America BISR Dealer		2,866,947	2,867,000	122,342	4.B FE
202712-BX-2	Commonwealth Bank Aust Sub Nt 5.929% 03/14/46	03/06/2025	Goldman Sachs & Company		30,000,000	30,000,000		1.G FE
466281-AA-0	JSC KASPI.KZ JSC KASPI.KZ 6.250% 03/26/30	03/18/2025	Direct		4,980,000	4,980,000		2.C FE
62954H-AL-2	NXP Bv/Nxp Fdg/Nxp USA Sr Nt 3.125% 02/15/42	02/11/2025	Goldman Sachs & Company		7,065,700	10,000,000	153,646	2.A FE
716973-AF-9	Pfizer Investment Enterprise Sr Nt 5.110% 05/19/43	02/18/2025	Citadel Securities LLC		12,219,933	12,955,000	165,500	1.F FE

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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
CUSIP Identification	Description	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
76720A-AV-8	Rio Tinto Finance USA PLC Sr Nt 5.750% 03/14/55	03/11/2025	JP Morgan Securities LLC		9,885,900	10,000,000		1.F FE
87656X-DF-5	Tate & Lyle Intl Fin PLC Sr Nt 5.840% 03/12/33	03/12/2025	Bank of America B1SD Dealer		9,000,000	9,000,000		2.C Z
87656X-D8-7	Tate & Lyle Intl Fin PLC Sr Nt 5.560% 03/12/30	03/12/2025	Bank of America B1SD Dealer		13,000,000	13,000,000		2.C Z
87656X-E*-8	Tate & Lyle Intl Fin PLC Sr Nt 4.030% 03/12/35	03/12/2025	Bank of America B1SD Dealer		10,888,000	10,888,000		2.C Z
G1267*-AE-9	Bidcorp Foodservice (Europe) Series A 3.830% 03/13/30	03/13/2025	HSBC Securities USA Inc		14,107,600	14,107,600		2.C Z
G8729*-AD-8	Meter Serve (Holdco2) Limited 6.070% 03/31/44	03/25/2025	BNP Paribas Securities Corp		97,080,000	97,080,000		2.B Z
W6447@-AA-9	Nordiqus Infrastructure AB Nordiqus Infrastructure AB 4.360% 10/03/35	02/25/2025	Santander US Capital Markets		23,594,254	23,594,254		2.A PL
W6447@-AC-5	Nordiqus Infrastructure AB Nordiqus Infrastructure AB 5.550% 10/03/35	02/25/2025	Santander US Capital Markets		31,958,085	31,958,085		2.A PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					1,104,972,340	1,115,567,299	3,798,085	XXX
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 8 11.195% 02/08/27	03/12/2025	Guggenheim Securities LLC		28,050	28,262		5.B GI
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 9 11.199% 02/08/27	03/31/2025	Guggenheim Securities LLC		52,275	52,671		5.B GI
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 3 11.202% 02/08/27	01/15/2025	Guggenheim Securities LLC		216,879	218,518		5.B GI
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 4 11.203% 02/08/27	02/05/2025	Guggenheim Securities LLC		22,721	22,892		5.B GI
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 5 11.203% 02/08/27	02/12/2025	Guggenheim Securities LLC		35,081	35,346		5.B GI
000000-00-0	Oil Changer Inc 4th Amendment DCTL Nt 6 11.203% 02/08/27	02/12/2025	Guggenheim Securities LLC		18,794	18,936		5.B GI
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 5 9.943% 08/05/28	01/21/2025	Direct		84,727	84,727		4.B Z
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 6 9.952% 08/05/28	02/06/2025	Direct		148,273	148,273		4.B Z
000000-00-0	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 2 9.291% 09/22/28	01/31/2025	Tax Free Exchange		3,267	3,267		4.A Z
000000-00-0	Great Kitchens Food Co Revolver Nt 3 10.320% 05/31/29	03/25/2025	Direct		45,198	45,198		4.A Z
000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 1 10.319% 06/14/29	02/20/2025	Direct		94,086	94,737		4.A Z
000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 2 10.320% 06/14/29	02/25/2025	Guggenheim Securities LLC		373,206	375,789		4.A Z
000000-00-0	Lightning US Holdings Revolving Term Ln Nt 4 10.322% 11/18/29	03/11/2025	Direct		35,333	35,333		4.A Z
000000-00-0	Maxar Technologies Inc Revolver Nt 1 10.049% 05/03/30	01/31/2025	Direct		252,182	252,182		4.A Z
000000-00-0	Maxar Technologies Inc Revolver Nt 1 10.049% 05/03/30	03/28/2025	Direct		116,392	116,392		4.A Z
000000-00-0	Maxar Technologies Inc Term Loan 10.049% 05/03/30	01/31/2025	Direct		4,310,136	4,310,136		4.B Z
000000-00-0	Tex-Tech Industries Term Ln Nt 1 9.289% 01/09/31	01/10/2025	Direct		447,312	452,338		4.A Z
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln B Nt 1 9.825% 01/29/31	01/01/2025	Various			(4,481)		4.A Z
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 3 9.827% 01/29/31	03/28/2025	Guggenheim Securities LLC		78,587	79,381		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 3 9.813% 08/21/31	01/31/2025	Guggenheim Securities LLC		19,909	19,909		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 4 9.813% 08/21/31	02/28/2025	Guggenheim Securities LLC		6,059	6,059		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 3 9.813% 08/21/31	02/28/2025	Tax Free Exchange		11,037	11,037		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 1 9.825% 08/21/31	01/31/2025	Tax Free Exchange		6,709	6,709		4.A Z
12745@-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.164% 06/29/28	01/20/2025	Tax Free Exchange		100,976	101,662	568	4.A PL
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.075% 10/16/28	03/28/2025	Interest Capitalization		14,970	14,970		4.B PL
41034@-AY-6	HanesBrands Inc HanesBrands Inc 3.056% 03/08/32	03/20/2025	JP Morgan Securities LLC		1,397,745	1,396,000		3.C FE
41781@-AF-4	Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 2 9.949% 10/26/27	01/31/2025	Tax Free Exchange		70,027	70,027		4.C
45173J-AS-3	Coherent Co Term Ln B2 Nt 1 6.325% 07/02/29	01/31/2025	Tax Free Exchange		5,053,869	5,073,105		3.A FE
50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 9.073% 02/01/30	02/03/2025	Tax Free Exchange		1,546,970	1,569,224		3.B PL
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 10.799% 03/01/28	03/28/2025	Interest Capitalization		11,880	11,880		5.B
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 10.825% 03/01/28	03/28/2025	Interest Capitalization		803	803		5.B
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 10.825% 03/01/28	01/31/2025	Tax Free Exchange		12,520	12,520	94	5.B
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.187% 02/26/26	03/31/2025	Interest Capitalization		2,809	2,809		4.C PL
74839X-AL-3	Quikrete Holdings Inc Term Ln Nt 1 6.549% 01/30/32	02/20/2025	Wells Fargo Securities LLC		41,895	42,000		3.C FE
78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 1 10.175% 10/05/29	01/31/2025	Tax Free Exchange		79,589	79,589	653	3.B PL
82981@-AA-5	Sitecore 1st Lien Term Ln Nt 1 12.323% 03/01/29	02/18/2025	Interest Capitalization		41,425	41,425		4.A Z
84466@-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 3 10.799% 04/30/30	03/28/2025	Guggenheim Securities LLC		46,530	46,856		4.A Z
31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 7 11.428% 09/13/29	03/13/2025	Direct		178,793	178,793		4.A PL
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					15,006,974	15,055,274	1,315	XXX
18685@-BG-6	Cliffwater Corporate Lending F Sr Nt 5.850% 03/14/30	03/14/2025	MUFG Securities Inc		35,000,000	35,000,000		1.G Z
8781M@-AA-7	HPS SLIF VI-L HPS International Levered A-1 6.650% 09/30/34	03/27/2025	Direct		1,300,813	1,300,813		1.G Z
8781M@-AB-5	HPS SLIF VI-L HPS International Levered A-2 6.250% 09/30/34	03/27/2025	Direct		5,285,865	5,285,865		1.G PL
G8657@-AA-8	HPS T Direct Lending Fund A-1 Revolver 6.823% 12/19/34	03/20/2025	Direct		3,360,000	3,360,000		1.G PL
L8043@-AA-3	HPS SLF VI-L Holdings HPS A-2 International Levered 6.641% 09/30/34	03/27/2025	Direct		1,951,220	1,951,220		1.G Z
L8043@-AB-1	HPS SLF VI-L Holdings HPS A-2 International Levered 6.249% 09/30/34	03/27/2025	Direct		6,709,672	6,709,672		1.G PL
G3076*-AH-9	Envol Investments Ltd Sr Sec Nt 4.180% 02/20/33	02/19/2025	RBC Capital Markets LLC		20,846,000	20,846,000		2.B PL
G7334@-BH-5	RPPF Engine Leasing Ltd. Rolls-Royce Sr Sec Nt Ser KK 5.680% 12/04/32	03/26/2025	Natwest Securities		20,000,000	20,000,000		2.A FE

STATEMENT AS OF MARCH 31, 2025 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
CUSIP Identification	Description	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
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					94,453,570	94,453,570		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					1,311,838,460	1,324,411,143	4,033,557	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					1,311,838,460	1,324,411,143	4,033,557	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					1,311,838,460	1,324,411,143	4,033,557	XXX
28225G-AB-0	Ellington Financial Mtge Trust RMBS Ser 2025-CES2 CI A1B 5.760% 03/25/50	03/24/2025	Barclays Capital Inc		2,901,198	2,901,248	12,061	1.A FE
36171D-AE-8	GCAT RMBS Ser 2025-INW1 CI A5 6.000% 02/25/55	02/21/2025	Bank of America BISD Dealer		4,047,860	4,034,369	18,155	1.A FE
362957-AG-7	GS Mortgage Sec Corp RMBS Ser 2025-PJ2 CI A7 6.000% 07/25/55	02/18/2025	Goldman Sachs & Company		3,693,667	3,688,568	16,599	1.A FE
62955V-AB-2	New York Mortgage Trust RMBS Ser 2022-CP1 CI A2 3.012% 07/25/61	03/17/2025	Various		1,463,976	1,697,015	1,907	1.A
73015J-AG-3	PMT Loan Trust RMBS Ser 2025-INV2 CI A7 6.000% 02/25/56	02/11/2025	Goldman Sachs & Company		3,880,937	3,886,170	12,887	1.A FE
74939F-AA-5	RCKT 2024-CES4 A1A RCKT 2024-CES4 A1A 0.000% 06/25/44	03/25/2025	Santander US Capital Markets		794,202	787,587	3,362	1.A FE
749420-AB-1	RCKT 2025-CES3 A1B RCKT 2025-CES3 A1B 0.000% 03/25/55	03/21/2025	Bank of America BISD Dealer		19,756,480	19,753,652	43,434	1.A FE
74942B-AB-7	Woodward Cap Management RMBS Ser 2025-CES2 CI A1B 5.603% 02/25/55	02/26/2025	Citigroup		2,285,969	2,286,022	9,251	1.A FE
749971-AM-9	Radian Mortgage Capital Trust RMBS Ser 25-J1 CI J8 5.500% 07/25/55	02/13/2025	Wells Fargo Securities LLC		11,015,584	11,116,586	32,269	1.A FE
85571Y-AL-9	Starwood Mortgage Residential STAR Ser 2022-4 CI A1 5.192% 05/25/67	03/04/2025	Wells Fargo Securities LLC		22,800,733	22,865,041	13,191	1.A FE
92539B-AB-8	Verus Securitization Trust RMBS Ser 2023-1 CI A2 6.560% 12/25/67	03/18/2025	JP Morgan Securities LLC		2,400,610	2,393,877	7,852	1.C FE
92539G-AB-7	Verus Securitization Trust RMBS Ser 2023-3 CI A2 6.438% 03/25/68	03/17/2025	Various		3,636,828	3,626,174	11,024	1.C FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					78,678,044	79,016,309	181,992	XXX
072924-AD-5	Barclays Com Mort Securities CMBS Ser 2025-5C33 CI A4 5.839% 03/15/58	02/21/2025	Barclays Capital Inc		12,874,806	12,500,000	24,329	1.A FE
955909-AA-4	Westways Funding Ltd CMBS Ser 2025-ROSE CI A 5.454% 04/10/30	03/14/2025	Morgan Stanley & Co LLC		27,499,260	27,500,000	112,490	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					40,374,066	40,000,000	136,819	XXX
14316W-AL-3	Carlyle CLO CLO Ser 2021-7A CI A1R 5.502% 04/15/38	03/13/2025	Barclays Capital Inc		50,000,000	50,000,000		1.A FE
14316W-AQ-2	Carlyle CLO CLO Ser 2021-7A CI BR 5.889% 04/15/40	03/13/2025	Barclays Capital Inc		10,000,000	10,000,000		1.C FE
14317X-BE-5	Carlyle US CLO Ltd CLO Ser 2020-1A CI A1RR 5.513% 01/20/38	01/17/2025	Citigroup		4,900,000	4,900,000		1.A FE
14317X-BJ-4	Carlyle US CLO Ltd CLO Ser 2020-1A CI A2RR 5.843% 01/20/38	01/17/2025	Citigroup		6,750,000	6,750,000		1.C FE
15033T-BA-2	Cedar Funding Ltd CLO Ser 2020-12A CI ARR 5.500% 01/25/38	02/13/2025	Jefferies & Company Inc		10,700,000	10,700,000		1.A FE
15033T-BC-8	Cedar Funding Ltd CLO Ser 2020-12A CI BRR 5.850% 01/25/38	02/13/2025	Jefferies & Company Inc		20,450,000	20,450,000		1.C FE
29001Y-AJ-2	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI AR 5.492% 04/17/38	03/12/2025	Citigroup		51,300,000	51,300,000		1.A FE
29001Y-AL-7	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI BR 5.872% 04/17/38	03/12/2025	Citigroup		1,950,000	1,950,000		1.C FE
30340W-AA-3	FNA Trust RMBS Ser 25-1 CI A 5.623% 03/15/45	03/12/2025	Cantor Fitzgerald & Co		37,537,245	37,537,245		1.F FE
471914-AA-9	Jefferies Credit Partners BDC CLO Ser 2025-1A CI A 5.850% 04/25/37	02/28/2025	JP Morgan Securities LLC		11,000,000	11,000,000		1.A FE
67706Q-AC-2	OAKC 2023-14RA B1 CLO Ser 2023-14RA CI A 5.523% 04/20/38	03/28/2025	Nomura Securities Intl LLC		27,200,000	27,200,000		1.A Z
67706Q-AE-8	OAKC 2023-14RA B1 CLO Ser 2023-14RA CI B1 5.993% 04/20/38	03/28/2025	Nomura Securities Intl LLC		4,200,000	4,200,000		1.C Z
74983A-AJ-2	RR Ltd RRAM Ser 2021-19A CI A1R 5.482% 04/15/40	03/04/2025	CIBC World Markets Corp		50,000,000	50,000,000		1.A FE
74983A-AL-7	RR Ltd RRAM Ser 2021-19A CI A2R 5.852% 04/15/40	03/04/2025	CIBC World Markets Corp		25,000,000	25,000,000		1.C FE
97720B-AA-8	Wise CLO CLO Ser 2025-2A CI A 5.493% 04/20/38	03/20/2025	Wells Fargo Securities LLC		62,294,000	62,294,000		1.A FE
97720B-AC-4	Wise CLO CLO Ser 2025-2A CI B 6.093% 04/20/38	03/20/2025	Wells Fargo Securities LLC		16,830,000	17,000,000		1.C FE
14312H-BG-0	Carlyle Global Market Strategi CLO Ser 2016-1A CI A2R3 5.905% 04/20/34	03/14/2025	Scotia Capital		24,150,000	24,150,000		1.C FE
35455D-AL-1	Franklin Park Place CLO I CLO Ser 2022-1A CI AR 5.537% 04/14/38	03/18/2025	JP Morgan Securities LLC		17,968,000	17,968,000		1.A FE
35455D-AN-7	Franklin Park Place CLO I CLO Ser 2022-1A CI BR 5.887% 04/14/38	03/18/2025	JP Morgan Securities LLC		20,000,000	20,000,000		1.C FE
35455D-AQ-0	Franklin Park Place CLO I CLO Ser 2022-1A CI CR 6.187% 04/14/38	03/18/2025	JP Morgan Securities LLC		5,000,000	5,000,000		1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					457,229,245	457,399,245		XXX
50246*-AH-2	20 Gates - LNV Funding LLC (R Nt 7.019% 12/05/28	03/26/2025	Direct		16,041,667	16,041,667		1.F PL
73747L-AB-4	PREF 2025-1A A1 ABS Ser 2025-1A CI A2 4.900% 05/15/31	01/28/2025	Wells Fargo Securities LLC		3,499,651	3,500,000		1.A FE
75525P-AA-0	Reach Financial ABS Ser 25-1A CI A 4.960% 08/16/32	01/15/2025	Various		4,499,857	4,500,000		1.C FE
78437D-AB-6	SOF Equipment Trust Ltc ABS Ser 2025-1A CI A2 4.820% 07/22/30	01/22/2025	Bank of America BISD Dealer		1,499,980	1,500,000		1.A FE
78437D-AC-4	SOF Equipment Trust Ltc ABS Ser 2025-1A CI A3 5.110% 11/21/33	01/22/2025	Bank of America BISD Dealer		3,499,759	3,500,000		1.A FE
78437D-AD-2	SOF Equipment Trust Ltc ABS Ser 2025-1A CI B 5.230% 09/20/34	01/22/2025	Bank of America BISD Dealer		2,498,895	2,500,000		1.C FE
000000-00-0	Essar Oil UK Element Funding Sr Nt 7.867% 10/18/26	03/27/2025	Direct		3,040,541	3,040,541		1.F Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					34,580,350	34,582,208		XXX
040094-AA-2	Ares PCS II Rated Note Class A Senior Note 3.834% 11/10/33	01/24/2025	Direct		921,395			2.B PL
040094-AB-0	Ares PCS II Rated Note Class B Senior Note 4.947% 04/09/33	01/24/2025	Direct		335,053	335,053		3.B PL
31616F-AA-8	Fidelity Evergreen Private Cre Sr Nt Ser B 10.290% 07/19/36	03/03/2025	Direct		1,210,925	1,210,925		2.B PL

STATEMENT AS OF MARCH 31, 2025 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
CUSIP Identification	Description	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-A8-6	Fidelity Evergreen Private Cre Sr Nt Ser A 8.793% 07/19/36	03/03/2025	Direct		3,330,044	3,330,044		3.B PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					5,797,417	5,797,417		XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					616,659,122	616,795,179	318,811	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					616,659,122	616,795,179	318,811	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					616,659,122	616,795,179	318,811	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,928,497,582	1,941,206,322	4,352,368	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
31340#-00-1	Federal Home Loan Bank Cincinnati Com Cl B	03/26/2025	Direct	37,418,000	3,741,800			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,741,800	XXX		XXX
5989999997. Total - Common Stocks - Part 3					3,741,800	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					3,741,800	XXX		XXX
5999999999. Total - Preferred and Common Stocks					3,741,800	XXX		XXX
6009999999 - Totals					1,932,239,382	XXX	4,352,368	XXX

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..870674-AA-6	Sweihan PV Power Co Sec Nt 3.625% 01/31/49	01/31/2025	Redemption	100.0000	159,275	159,275	150,780	151,560		7,715		7,715		159,275				2,887	01/31/2049	2.A FE
..BT4389-51-1	Sweihan PV Power Co PJSC Nt 3.625% 01/31/49	01/31/2025	Redemption	100.0000	164,692	164,692	134,972	136,586		28,106		28,106		164,692				2,985	01/31/2049	2.A FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					323,967	323,967	285,752	288,146		35,821		35,821		323,967				5,872	XXX	XXX
..574192-5F-3	Maryland St GO Bld Amer Bd 4.600% 03/01/25	03/01/2025	Maturity		1,000,000	1,000,000	1,002,130	1,000,031		(31)		(31)		1,000,000				23,000	03/01/2025	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					1,000,000	1,000,000	1,002,130	1,000,031		(31)		(31)		1,000,000				23,000	XXX	XXX
..167725-AC-4	Chicago II Transit Auth Rev Txbl Pension Fdg Ser A 6.899% 12/01/40	01/11/2025	Redemption	100.0000	162,236	162,236	213,255	202,539		(40,302)		(40,302)		162,236				(5,308)	12/01/2040	1.C FE
..452024-GT-3	Illinois Mun Elec Agy Supp Rev Bld Amer Bd 6.832% 02/01/35	02/04/2025	Redemption	100.0000	1,150,000	1,150,000	1,441,203	1,344,151		(194,151)		(194,151)		1,150,000				39,284	02/01/2035	1.E FE
..47770V-AY-6	JobsOH Beverage System Rev Stwd Liq Prof Tm Bd Txbl Ser B 3.985% 01/01/29	01/01/2025	Various		2,825,000	2,825,000	2,825,000	2,825,000						2,825,000				56,288	01/01/2029	1.C FE
..57563R-SU-4	Massachusetts Educ Fin Rev Txbl Ser A 4.949% 07/01/38	01/01/2025	Call	100.0000	480,000	480,000	480,000	480,000						480,000				11,878	07/01/2038	1.C FE
..64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer Bd 5.467% 05/01/36	03/27/2025	Call	100.0000	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				133,030	05/01/2036	1.A FE
..665250-BW-5	Northern IL Mun Pwr Agy Rev Bld Amer Bds 6.859% 01/01/39	01/01/2025	Redemption	100.0000	480,000	480,000	577,128	552,221		(72,221)		(72,221)		480,000				16,462	01/01/2039	1.G FE
..91417K-3C-3	University CO System Rev Ref Txbl Ser A 2.756% 06/01/31	02/13/2025	Tax Free Exchange		1,335,000	1,335,000	1,335,000	1,335,000						1,335,000				7,359	06/01/2031	1.B FE
..91417K-3E-9	University CO System Rev Ref Txbl Ser A 2.856% 06/01/33	02/12/2025	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				11,265	06/01/2033	1.B FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					14,432,236	14,432,236	14,871,586	14,738,911		(306,674)		(306,674)		14,432,236				270,258	XXX	XXX
..00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35	03/31/2025	Redemption	100.0000	241,839	241,839	241,839	241,839						241,839				1,941	12/31/2035	2.B PL
..05595@-AA-4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfield Landmark 5.240% 02/28/34	03/31/2025	Redemption	100.0000	211,000	211,000	211,000	211,000						211,000				1,860	02/28/2034	2.B PL
..05595@-AB-2	BSIP LDAC Issuer LLC Sr Sec Nt 4.590% 07/31/34	03/31/2025	Redemption	100.0000	50,000	50,000	50,000	50,000						50,000				383	07/31/2034	2.B PL
..14888@-AA-4	Catalyst Old River Hydro Sr Sec Nt 4.000% 11/30/29	03/31/2025	Various		539,726	539,726	539,726	539,726						539,726				5,366	11/30/2029	2.C PL
..212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33	02/28/2025	Redemption	100.0000	282,865	282,865	282,865	282,865						282,865				8,486	02/28/2033	2.B FE
..21872@-AA-5	Core Civic of Kansas LLC Sr Secured Nt 4.430% 01/31/40	01/31/2025	Various		166,209	166,209	166,209	166,209						166,209				1,841	01/31/2040	1.F PL
..22964*-AC-2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 03/31/41	03/31/2025	Redemption	100.0000	68,952	68,952	68,952	68,952						68,952				664	03/31/2041	2.B PL
..24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36	03/31/2025	Redemption	100.0000	1,117,463	1,117,463	1,117,463	1,117,463						1,117,463				8,381	09/30/2036	2.B PL
..24582@-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34	03/31/2025	Redemption	100.0000	209,710	209,710	209,710	209,710						209,710				3,355	05/31/2034	2.B PL
..37270*-AA-3	Georgetown Energy Partners, LL Sr Nt 3.580% 06/30/51	03/31/2025	Redemption	100.0000	10,748	10,748	10,748	10,748						10,748				96	06/30/2051	1.G PL
..40480*-AB-1	HS Wildcat LLC Sr Sec Nt Ser B 4.390% 12/31/60	01/25/2025	Redemption	100.0000	2,230	2,230	2,230	2,230						2,230				24	12/31/2060	2.A PL
..44919*-AC-2	IS95 Express LLC Sr Nt 3.310% 12/31/31	03/31/2025	Redemption	100.0000	259,564	259,564	259,564	259,564						259,564				2,148	12/31/2031	1.F PL
..55396@-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39	03/31/2025	Redemption	100.0000	364,749	364,749	364,749	364,749						364,749				2,644	05/31/2039	2.B PL

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..59073@-AB-2	Mesquite Power Ser 17-A Sec Nt 4.640% 12/31/46	03/31/2025	Redemption	100.0000	62,596	62,596	62,596	62,596 .....	.....	.....	.....	.....	.....	62,596 .....	.....	.....	.....	726	12/31/2046	2.A PL
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51	03/31/2025	Redemption	100.0000	130,025	130,025	130,025	130,025 .....	.....	.....	.....	.....	.....	130,025 .....	.....	.....	.....	1,079	07/12/2051	1.G PL
..61773@-AA-3	Morongo Transmission LLC Sr Nt 6.710% 07/12/51	01/31/2025	Redemption	100.0000	419,858	419,858	419,858	419,858 .....	.....	.....	.....	.....	.....	419,858 .....	.....	.....	.....	7,043	07/12/2051	1.G PL
..65412V-AA-4	Nighthawk Solar Funding LLC Sr Nt Blackrock 3.330% 09/30/44	03/31/2025	Redemption	100.0000	320,144	320,144	320,144	320,144 .....	.....	.....	.....	.....	.....	320,144 .....	.....	.....	.....	2,665	09/30/2044	2.C PL
..73943#-AD-5	Prairie Breeze Sr Nt Cl B 3.550% 05/01/39 Renewable Energy Alternatives Sr Nt 3.820% 09/30/46	03/31/2025	Various	.....	98,733	98,733	98,733	98,733 .....	.....	.....	.....	.....	.....	98,733 .....	.....	.....	.....	1,413	05/01/2039	2.C PL
..75003@-AA-5	Rosales Solar Holding LLC Sr Sec Nt PIK 4.090% 12/31/49	02/11/2025	Various	.....	(420,032)	(420,032)	(420,032)	(420,032) .....	.....	.....	.....	.....	.....	(420,032) .....	.....	.....	.....	8	09/30/2046	2.C PL
..77678#-AA-3	NextEra Energy Sr Sec Nt 5.740% 09/30/49	01/30/2025	Redemption	100.0000	7,402	7,402	4,504	4,504 .....	.....	2,897 .....	.....	2,897 .....	.....	7,402 .....	.....	.....	.....	.....	12/31/2049	4.C PL
..78115@-AA-4	NFM Cabin 2 NFM Cabin Intermediate 2 6.630% 03/31/2025	03/31/2025	Redemption	100.0000	309,318	309,318	309,318	309,318 .....	.....	.....	.....	.....	.....	309,318 .....	.....	.....	.....	8,138	09/30/2049	2.C PL
..63002#-AA-0	Viridor Energy Group Limited Sr Secured Nt 2.900% 03/31/43	01/31/2025	Redemption	100.0000	770,115	770,115	832,521	778,521 .....	.....	.....	.....	.....	54,000	770,115	(62,406) .....	.....	(62,406)	25,529	07/31/2033	2.C FE
..G9369*-AA-7	AquaSure Finance Pty Ltd Sr Sec Nt 4.320% 01/12/34	03/31/2025	Redemption	100.0000	149,203	149,203	153,372	144,560 .....	.....	.....	.....	.....	8,813	149,203	(4,170) .....	.....	(4,170)	2,163	03/31/2043	2.B FE
..Q0458*-AF-6	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	01/12/2025	Redemption	100.0000	312,930	312,930	312,930	312,930 .....	.....	.....	.....	.....	.....	312,930 .....	.....	.....	.....	6,759	01/12/2034	1.G FE
..G3974@-AA-4	TEC Hedland Pty Sr Sec Nt 4.070% 06/30/42	03/31/2025	Redemption	100.0000	396,954	396,954	396,954	396,954 .....	.....	.....	.....	.....	.....	396,954 .....	.....	.....	.....	2,779	03/31/2036	2.B PL
..G8806@-AA-7	0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)	03/31/2025	Redemption	100.0000	202,780	202,780	231,053	200,865 .....	.....	.....	.....	.....	30,188	202,780	(28,273) .....	.....	(28,273)	2,063	06/30/2042	2.B PL
..00287Y-CX-5	Abbvie Inc Sr Nt 3.800% 03/15/25	03/15/2025	Maturity	.....	18,000,000	18,000,000	18,016,385	17,999,188 .....	.....	812 .....	.....	812 .....	.....	18,000,000 .....	.....	.....	.....	342,000	03/15/2025	2.C FE
..00802#-AA-4	Aerostar Airport Sr Nt 5.750% 03/22/35	03/22/2025	Various	.....	93,365	93,365	93,365	93,365 .....	.....	.....	.....	.....	.....	93,365 .....	.....	.....	.....	2,684	03/22/2035	2.A FE
..019736-AE-7	Allison Transmission Inc Sr Nt 4.750% 10/01/27	03/27/2025	Various	.....	4,592,724	4,684,000	4,571,115	4,627,183 .....	.....	3,821 .....	.....	3,821 .....	.....	4,631,005 .....	.....	(38,281)	(38,281)	95,561	10/01/2027	3.A FE
..02361D-AP-5	Ameren Illinois Co Sr Nt 3.250% 03/01/25	03/01/2025	Maturity	.....	6,000,000	6,000,000	6,176,940	6,004,188 .....	.....	(4,188) .....	.....	(4,188) .....	.....	6,000,000 .....	.....	.....	.....	97,500	03/01/2025	1.F FE
..03073E-AM-7	Amerisource Bergen Corp Sr Nt 3.250% 03/01/25	03/01/2025	Maturity	.....	9,000,000	9,000,000	8,919,630	8,998,336 .....	.....	1,664 .....	.....	1,664 .....	.....	9,000,000 .....	.....	.....	.....	146,250	03/01/2025	2.A FE
..032095-AK-7	Amphenol Corp Sr Nt 2.050% 03/01/25	03/01/2025	Maturity	.....	1,000,000	1,000,000	998,290	999,942 .....	.....	58 .....	.....	58 .....	.....	1,000,000 .....	.....	.....	.....	10,250	03/01/2025	2.A FE
..032177-AH-0	Amsted Industries Sr Nt 5.625% 07/01/27	03/06/2025	Various	.....	7,824,317	7,819,000	7,863,206	7,819,000 .....	.....	.....	.....	.....	.....	7,819,000 .....	.....	.....	.....	304,638	07/01/2027	3.C FE
..032177-AH-0	Amsted Industries Sr Nt 5.625% 07/01/27	03/24/2025	Various	.....	26	26	27	26 .....	.....	.....	.....	.....	.....	26 .....	.....	.....	.....	1	07/01/2027	3.C FE
..037411-AW-5	Apache Corp Sr Nt 5.100% 09/01/40	01/10/2025	Call	84.4050	7,596,450	9,000,000	7,866,450	7,866,450 .....	.....	.....	.....	.....	.....	7,866,450 .....	.....	.....	.....	(105,525)	09/01/2040	2.C FE
..038522-AQ-1	Aramark Services Inc Sr Nt 5.000% 02/01/28	02/27/2025	Various	.....	9,041,250	9,207,000	9,308,289	9,220,318 .....	.....	(2,281) .....	.....	(2,281) .....	.....	9,218,038 .....	.....	(176,788)	(176,788)	261,314	02/01/2028	4.A FE
..073685-AK-5	Beacon Roofing Supply Inc Sec Nt 6.500% 08/01/30	03/20/2025	Bank of America B1SD Dealer	.....	5,540,088	5,270,000	5,318,266	5,310,252 .....	.....	(2,271) .....	.....	(2,271) .....	.....	5,307,981 .....	.....	232,106	232,106	218,851	08/01/2030	3.B FE
..08576P-AP-6	Berry Global Inc Sec Nt 5.650% 01/15/34	02/13/2025	Tax Free Exchange	.....	39,991,131	40,000,000	39,990,545	39,991,045 .....	.....	86 .....	.....	86 .....	.....	39,991,131 .....	.....	.....	.....	1,305,778	01/15/2034	2.C FE
..09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37	03/31/2025	Redemption	100.0000	207,750	207,750	207,750	207,750 .....	.....	.....	.....	.....	.....	207,750 .....	.....	.....	.....	2,888	09/30/2037	2.B PL
..099724-AJ-5	Borg Warner Automotive Sr Nt 3.375% 03/15/25	03/15/2025	Various	.....	7,250,000	7,250,000	6,870,660	7,240,038 .....	.....	9,962 .....	.....	9,962 .....	.....	7,250,000 .....	.....	.....	.....	122,344	03/15/2025	2.A FE
..11134L-AP-4	Broadcom Crp/ Caym Fi Sr Nt 3.125% 01/15/25	01/15/2025	Various	.....	8,000,000	8,000,000	7,997,931	7,999,993 .....	.....	7 .....	.....	7 .....	.....	8,000,000 .....	.....	.....	.....	125,000	01/15/2025	2.B FE
..14913R-3C-9	Caterpillar Finl Serv Sr Mtn 5.400% 03/10/25	03/10/2025	Maturity	.....	1,000,000	1,000,000	999,790	999,979 .....	.....	21 .....	.....	21 .....	.....	1,000,000 .....	.....	.....	.....	27,000	03/10/2025	1.F FE
..163851-AF-5	Chemours Co Sr Nt 5.750% 11/15/28	03/19/2025	Various	.....	2,952,062	3,170,000	2,884,470	2,972,910 .....	.....	9,350 .....	.....	9,350 .....	.....	2,982,260 .....	.....	(30,197)	(30,197)	63,290	11/15/2028	3.C FE
..23386#-AK-8	Dairy Farmers of America Inc Sr Nt Ser A 3.690% 01/06/25	01/06/2025	Maturity	.....	16,000,000	16,000,000	16,000,000	16,000,000 .....	.....	.....	.....	.....	.....	16,000,000 .....	.....	.....	.....	295,200	01/06/2025	2.B
..235825-AH-9	DANA Inc Sr Nt 4.250% 09/01/30	01/27/2025	SMBC Nikko Securities America	.....	3,351,308	3,537,000	3,182,268	3,194,900 .....	.....	3,780 .....	.....	3,780 .....	.....	3,198,680 .....	.....	152,628	152,628	61,382	09/01/2030	3.C FE

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..24422E-UE-7	Deere /John/ Cap Corp Sr MTN 3.450%	03/13/2025	Maturity		500,000	500,000	499,845	499,995		5		5		500,000				8,625	03/13/2025	1.E FE
..25746U-DV-8	Dominion Resources Inc Jr Sub Nt 6.625%	05/15/55	NLAIC S/A Pension Risk Tfer		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				455,469	05/15/2055	2.C FE
..26885B-AF-7	EQM Midstream Partners Sr Nt 6.000%	07/01/25	Call 0.0000		3,210													3,210	07/01/2025	3.A FE
..27034R-AC-7	Permian Resources Operating L Sr Nt 9.875%	07/15/31	Redemption 109.8750		279,083	254,000	281,940	280,005		(922)		(922)		279,083				13,168	07/15/2031	3.B FE
..29379V-BE-2	Enterprise Products Operations Sr Nt 3.750%	02/15/25	Maturity		2,500,000	2,500,000	2,618,225	2,501,697		(1,697)		(1,697)		2,500,000				46,875	02/15/2025	1.G FE
..31428X-AU-0	Fedex Corp Sr Nt 4.100% 04/15/43	02/26/2025	Tax Free Exchange		5,130,494	5,300,000	5,078,990	5,129,550		944		944		5,130,494				79,073	04/15/2043	2.B FE
..31428X-BB-1	Fedex Corp Sr Nt 4.100% 02/01/45	02/26/2025	Tax Free Exchange		13,879,648	14,515,000	13,827,272	13,876,818		2,830		2,830		13,879,648				338,885	02/01/2045	2.B FE
..31428X-BE-5	Fedex Corp Sr Nt 4.750% 11/15/45	02/26/2025	Tax Free Exchange		29,590,115	27,447,000	30,138,935	29,600,753		(10,638)		(10,638)		29,590,115				365,769	11/15/2045	2.B FE
..31428X-BG-0	Fedex Corp Sr Nt 4.550% 04/01/46	02/26/2025	Tax Free Exchange		8,967,370	9,000,000	8,960,490	8,967,229		141		141		8,967,370				164,938	04/01/2046	2.B FE
..31428X-BN-5	Fedex Corp Sr Nt 4.400% 01/15/47	02/26/2025	Tax Free Exchange		570,281	500,000	578,335	570,624		(343)		(343)		570,281				13,506	01/15/2047	2.B FE
..31428X-BP-0	Fedex Corp Sr Nt 3.400% 02/15/28	02/26/2025	Various		29,934,534	30,000,000	29,806,720	29,931,371		3,163		3,163		29,934,534				541,167	02/15/2028	2.B FE
..31428X-BQ-8	Fedex Corp Sr Nt 4.050% 02/15/48	02/26/2025	Tax Free Exchange		14,360,539	15,500,000	14,201,486	14,356,263		4,276		4,276		14,360,539				333,056	02/15/2048	2.B FE
..31428X-BS-4	Fedex Corp Sr Nt 4.950% 10/17/48	02/26/2025	Tax Free Exchange		12,921,729	10,500,000	13,161,750	12,932,198		(10,469)		(10,469)		12,921,729				186,244	10/17/2048	2.B FE
..31428X-BZ-8	Fedex Corp Sr Nt 4.250% 05/15/30	02/26/2025	Various		10,854,430	9,898,000	11,503,488	10,882,623		(28,193)		(28,193)		10,854,430				118,020	05/15/2030	2.B FE
..31428X-CD-6	Fedex Corp Sr Nt 2.400% 05/15/31	02/26/2025	Various		19,957,510	20,000,000	19,934,200	19,956,531		979		979		19,957,510				134,667	05/15/2031	2.B FE
..34107@-AA-7	Florida Pipeline Holdings LLC Sr Nt 2.920%	08/15/38	Redemption 100.0000		391,547	391,547	391,547	391,547						391,547				5,717	08/15/2038	2.B PL
..369550-BK-3	General Dynamics Corp Sr Nt 3.250% 04/01/25	03/20/2025	Call 100.0000		5,000,000	5,000,000	4,977,750	4,998,821		1,022		1,022		4,999,843		157	157	76,285	04/01/2025	1.F FE
..375558-AZ-6	Gilead Sciences Inc Sr Nt 3.500% 02/01/25	02/01/2025	Maturity		20,000,000	20,000,000	19,981,200	19,999,834		166		166		20,000,000				350,000	02/01/2025	2.A FE
..382550-BG-5	Goodyear Tire & Rubber Co Sr Nt 4.875%	03/15/27	Various		2,795,325	2,867,000	2,961,069	2,890,305		(1,108)		(1,108)		2,889,198		(93,873)	(93,873)	54,511	03/15/2027	4.A FE
..410345-AL-6	Hanesbrands Ind Sr Nt 4.875% 05/15/26	03/17/2025	Call 100.1549		3,237,007	3,232,000	3,268,475	3,239,989		(1,181)		(1,181)		3,238,808		(6,808)	(6,808)	58,402	05/15/2026	4.C FE
..428102-AC-1	Hess Midstream Operation Sr Nt 5.625%	02/15/26	Call 100.0000		2,000,000	2,000,000	1,942,500	1,972,836		4,017		4,017		1,976,854		23,146	23,146	62,500	02/15/2026	3.A FE
..55336V-AA-8	MPLX Lp Sr Nt 4.000% 02/15/25	02/15/2025	Maturity		700,000	700,000	732,277	700,000						700,000				14,000	02/15/2025	2.B FE
..637432-ND-3	National Rural Utilities Coop Sr Nt 2.850%	01/27/25	Maturity		5,000,000	5,000,000	4,996,950	4,999,975		25		25		5,000,000				71,250	01/27/2025	1.E FE
..65339K-BP-4	Nextera Energy Capital Sr Nt 6.051%	03/01/25	Maturity		11,060,000	11,060,000	11,087,650	11,062,353		(2,353)		(2,353)		11,060,000				334,620	03/01/2025	2.A FE
..654740-BS-7	Nissan Motor Acceptance Corp Sr Nt 2.000%	03/09/26	JP Morgan Securities LLC		1,448,940	1,500,000	1,506,245	1,501,490		(233)		(233)		1,501,257		(52,317)	(52,317)	14,705	03/09/2026	3.A FE
..654740-BT-5	Nissan Motor Acceptance Corp Sr Nt 2.750%	03/09/28	JP Morgan Securities LLC		14,802,696	15,997,000	16,036,311	16,015,475		(1,043)		(1,043)		16,014,432		(1,211,736)	(1,211,736)	214,872	03/09/2028	3.A FE
..74005P-BN-3	Praxair Inc Sr Nt 2.650% 02/05/25	02/05/2025	Maturity		5,000,000	5,000,000	4,980,850	4,999,794		206		206		5,000,000				66,250	02/05/2025	1.F FE
..74275@-AA-9	PRISA II LHC LLC Sr Nt Ser A 4.350%	02/17/25	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				690,000	02/17/2025	2.C
..785592-AM-8	Sabine Pass Liquefaction 1st Lien Nt 5.625%	03/01/25	Maturity		376,000	376,000	407,388	376,000						376,000				10,575	03/01/2025	2.A FE
..817565-CD-4	Service Corp Intl Sr Nt 4.625% 12/15/27	03/27/2025	Various		11,139,577	11,372,077	11,367,252	11,369,710		(770)		(770)		11,366,483		(226,906)	(226,906)	12,930	12/15/2027	3.C FE
..832696-AK-4	Smucker JM Co Sr Nt 3.500% 03/15/25	03/15/2025	Maturity		10,000,000	10,000,000	9,799,191	9,994,958		5,042		5,042		10,000,000				175,000	03/15/2025	2.B FE
..86156*-AB-7	Stolthaven Houston Inc Sr Sec Nt 5.980%	07/17/31	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				2,631	07/17/2031	2.B PL
..86156*-AC-5	Stolthaven Houston Inc Sr Sec Nt 5.980%	07/17/34	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				4,460	07/17/2034	2.B PL
..87305Q-CH-2	TX Co Sr Nt 3.600% 01/15/25	01/15/2025	Maturity		17,000,000	17,000,000	17,005,465	17,000,029		(29)		(29)		17,000,000				306,000	01/15/2025	1.F FE
..907818-DY-1	Union Pacific Corp Nt 3.250% 01/15/25	01/15/2025	Maturity		6,125,000	6,125,000	6,131,031	6,125,025		(25)		(25)		6,125,000				99,531	01/15/2025	2.B FE
..90932W-AB-9	United Airlines Sec Nt 5.875% 02/15/37	02/26/2025	Various		43,513	43,513	43,513	43,513						43,513				1,349	02/15/2037	1.G FE

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									10	11	12	13	14							
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..911365-BL-7	United Rentals Inc Sr Nt 5.250% 01/15/30 ..	02/18/2025	JP Morgan Securities LLC		772,240	784,000	839,860	804,903		(979)		(979)		803,924		(31,684)	(31,684)	24,467	01/15/2030	3.B FE
..931427-AQ-1	Walgreens Boots Alliance Sr Nt 3.450% 06/01/26	02/27/2025	Goldman Sachs & Company		4,886,255	5,000,000	4,987,400	4,997,944		227		227		4,998,170		(111,915)	(111,915)	41,592	06/01/2026	4.A FE
..36168Q-AM-6	GFL Environmental Inc Sec Nt 3.500% 09/01/28	02/21/2025	Various		2,797,171	2,982,000	2,616,300	2,742,769		8,409		8,409		2,751,178		45,993	45,993	49,675	09/01/2028	3.B FE
..36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29	03/26/2025	Various		3,497,276	3,636,000	3,392,575	3,468,874		6,565		6,565		3,475,440		21,837	21,837	41,466	06/15/2029	4.C FE
..000000-00-0	Reliance Industries LTD Sr Nt 4.125% 01/28/25	01/28/2025	Maturity		2,780,000	2,780,000	2,943,364	2,784,089		(4,089)		(4,089)		2,780,000				57,338	01/28/2025	2.B FE
..00973R-AE-3	Aker BP ASA Nt 3.000% 01/15/25	01/15/2025	Maturity		6,350,000	6,350,000	6,341,280	6,349,919		81		81		6,350,000				95,250	01/15/2025	2.B FE
..05578Q-AD-5	BPCE SA Sub Nt 4.500% 03/15/25	03/15/2025	Maturity		17,500,000	17,500,000	17,258,715	17,492,718		7,282		7,282		17,500,000				393,750	03/15/2025	2.B FE
..654744-AB-7	Nissan Motor Co Sr Nt 3.522% 09/17/25	03/04/2025	Various		5,512,320	5,568,000	5,624,291	5,608,696		(15,596)		(15,596)		5,608,696		(96,376)	(96,376)	91,516	09/17/2025	3.A FE
..654744-AC-5	Nissan Motor Co Sr Nt 4.345% 09/17/27	03/04/2025	Various		14,490,005	14,850,000	16,280,267	15,459,013		(40,170)		(40,170)		15,418,843		(928,838)	(928,838)	300,837	09/17/2027	3.A FE
..654744-AD-3	Nissan Motor Co Sr Nt 4.810% 09/17/30	03/03/2025	JP Morgan Securities LLC		11,133,796	11,600,000	12,973,486	12,466,888		(24,601)		(24,601)		12,442,087		(1,308,291)	(1,308,291)	258,831	09/17/2030	2.C FE
..92857W-BJ-8	Vodafone Group PLC Sr Nt 4.125% 05/30/25 ..	03/10/2025	Call 100.0000		20,000,000	20,000,000	20,778,850	20,036,331		(28,074)		(28,074)		20,008,257		(8,257)	(8,257)	229,167	05/30/2025	2.B FE
..68729*-AA-4	Meter Serve Sr Nt IFM 5.620% 03/31/38	03/31/2025	Redemption 100.0000		652,927	652,927	627,201	632,609					(5,408)	652,927	25,727		25,727	9,174	03/31/2038	2.B PL
..68781@-AD-1	Thames Water Utilities LTD Sr Sec Nt Ser A-6	02/19/2025									(1,533,910)	1,533,910		1,533,910			1,533,910		04/22/2028	5.C
0089999999	Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)				558,621,009	559,759,205	565,732,295	562,810,064		(106,512)	(1,533,910)	1,427,398	(5,408)	562,723,876	1,559,637	(3,846,400)	(2,286,763)	10,511,729	XXX	XXX
..00184@-AA-4	Amazon.com Inc. Euclid BTS Lease Backed Nt 4.095% 06/30/39	03/31/2025	Redemption 100.0000		69,267	69,267	69,267	69,267						69,267				499	06/30/2039	1.D
..00225@-AA-3	Amazon.com Inc Grand Rapids Secured Nt Series B 4.095% 09/30/39	03/31/2025	Redemption 100.0000		71,437	71,437	71,437	71,437						71,437				488	09/30/2039	1.D
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.340% 02/15/25	02/15/2025	Redemption 100.0000		28,389	28,389	28,389	28,389						28,389				225	02/15/2025	1.D
..04774#-AA-0	Atlanta Falcons Stadium Co LLC Sr Nt Ser A 3.590% 09/01/42	03/01/2025	Redemption 100.0000		140,505	140,505	140,505	140,505						140,505				2,522	09/01/2042	2.B PL
..04774#-AB-8	Atlanta Falcons Stadium Co LLC Sr Sec Nt Ser B 3.590% 09/01/42	03/01/2025	Redemption 100.0000		100,360	100,360	100,360	100,360						100,360				1,801	09/01/2042	2.B PL
..12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.870% 10/10/31	03/10/2025	Redemption 100.0000		35,956	35,956	35,956	35,956						35,956				473	10/10/2031	2.B
..126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32	03/10/2025	Redemption 100.0000		41,565	41,565	52,835	46,244		(4,679)		(4,679)		41,565				521	01/10/2032	2.B FE
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36	03/10/2025	Redemption 100.0000		54,476	54,476	54,476	54,476						54,476				428	01/10/2036	2.C FE
..12714#-AC-2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3.789% 06/15/35	03/15/2025	Redemption 100.0000		343,549	343,549	343,549	343,549						343,549				2,172	06/15/2035	1.D
..12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30	01/15/2025	Redemption 100.0000		196,150	196,150	196,150	196,150						196,150				528	07/15/2030	1.D YE
..12726@-AA-4	CTL Cap Tr 2019-23 Tr NYU-London 3.228% 07/15/30	03/15/2025	Redemption 100.0000		393,933	393,933	393,933	393,933						393,933				2,650	07/15/2030	1.D
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09/30/27	03/30/2025	Various		167,892	167,892	167,892	167,892						167,892				4,844	09/30/2027	2.A
..17858#-AA-1	PF Training Investors LLC Sec Nt Blackrock 5.280% 09/15/43	03/15/2025	Various		56,428	56,428	56,969	56,879		(451)		(451)		56,428				497	09/15/2043	2.A
..22357@-AA-9	Cox Tower II PTC CTL 5.409% 01/02/40	03/02/2025	Redemption 100.0000		40,635	40,635	40,635	40,635						40,635				367	01/02/2040	2.B
..25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/30	03/31/2025	Redemption 100.0000		115,862	115,862	115,862	115,862						115,862				6,558	03/31/2030	1.F PL
..36262@-AA-3	GSA Helena Lease Finance Trust Sr Nt 4.287% 02/15/40	03/15/2025	Redemption 100.0000		128,584	128,584	128,584	128,584						128,584				913	02/15/2040	1.A
..6298@-AA-0	CTL NOAA Lease Finance Trust Sr Sec Nt 5.096% 03/15/38	03/15/2025	Redemption 100.0000		52,476	52,476	52,476	52,476						52,476				446	03/15/2038	1.A Z

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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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/28 ...	03/17/2025	Call 100.0000		117,182	117,182	117,182	117,182						117,182				1,037	09/15/2028	1.A
..65034#-AA-9	Traffic Investors LLC (Newark Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39	03/15/2025	Redemption 100.0000		34,216	34,216	34,216	34,216						34,216				246	12/15/2039	2.A
..65034#-AC-5	CBN Investors LLC (Newark II) Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39	03/15/2025	Redemption 100.0000		33,864	33,864	33,864	33,864						33,864				249	12/15/2039	2.A
..65034#-AE-1	ESN Invest LLC Sr Sec Nt Ser A-1 Blackrock 4.314% 12/15/39	03/15/2025	Redemption 100.0000		32,839	32,839	32,839	32,839						32,839				236	12/15/2039	2.A
..78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2003-1 7.060% 11/10/28	03/01/2025	Redemption 100.0000		40,676	40,676	42,534	40,755		(79)		(79)		40,676				472	11/10/2028	4.A
..90931C-AA-6	United Air Lines LBASS EETC Ser 2019-1 CI AA 4.150% 08/25/31	02/25/2025	Redemption 100.0000		582,280	582,280	597,997	592,998		(10,718)		(10,718)		582,280				12,082	08/25/2031	1.E FE
..90931E-AA-2	United Air Lines LBASS EETC Ser 2019-1 CI A PTT 4.550% 08/25/31	02/26/2025	Redemption 100.0000		191,804	191,804	193,624	193,094		(1,290)		(1,290)		191,804				4,364	08/25/2031	2.B FE
..90931V-AA-4	United Air Lines PTC Ser 2018-1 A 3.700% 09/01/31	03/01/2025	Redemption 100.0000		593,872	593,872	593,872	593,872						593,872				10,987	09/01/2031	2.B FE
..90932W-AA-1	United Airlines Sec Nt 5.450% 08/15/38	02/26/2025	Redemption 100.0000		126,909	126,909	126,909	126,909						126,909				3,650	08/15/2038	1.D FE
..91838#-AA-5	VA Springfield CTL Ls Fin Tr 3.880% 06/21/38	03/21/2025	Redemption 100.0000		75,025	75,025	75,025	75,025						75,025				486	06/21/2038	1.A
..91860#-AA-4	VA Sheffield 2021 Lease Financ Sr Nt 2.850% 05/20/41	03/20/2025	Redemption 100.0000		74,673	74,673	74,673	74,673						74,673				355	05/20/2041	1.A
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIRA Ls Bkd Ln 7.380% 05/15/32	03/15/2025	Redemption 100.0000		17,223	17,223	18,033	17,493		(270)		(270)		17,223				212	05/15/2032	1.B
..00908P-AA-5	Air Canada LBASS EETC Ser 2017-1AA 3.300% 07/15/31	01/15/2025	Various		217,600	217,600	217,600	217,600						217,600				3,590	07/15/2031	1.C FE
..00908P-AB-3	Air Canada LBASS PTT Ser 2017-1A 3.550% 07/15/31	01/15/2025	Various		222,208	222,208	221,079	221,434		774		774		222,208				3,944	07/15/2031	1.F FE
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	03/15/2025	Redemption 100.0000		221,973	221,973	221,973	221,973						221,973				1,609	09/15/2036	1.D FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	03/20/2025	Redemption 100.0000		167,389	167,389	167,389	167,389						167,389				1,590	09/20/2031	1.D FE
..11043X-AA-1	British Airways Plc 1st Lien 3.300% 12/15/32	03/15/2025	Redemption 100.0000		67,406	67,406	67,406	67,406						67,406				556	12/15/2032	1.D FE
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					4,854,603	4,854,603	4,885,490	4,871,316		(16,713)		(16,713)		4,854,603				71,597	XXX	XXX
..000000-00-0	Oil Changer Inc New Term Ln Nt 1 11.139% 02/08/27	03/31/2025	Redemption 100.0000		560	560	555	555		6		6		560				25	02/08/2027	5.B GI
..000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 8 11.195% 02/08/27	03/31/2025	Redemption 100.0000		52	52	51	51						52					02/08/2027	5.B GI
..000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 3 11.202% 02/08/27	03/31/2025	Redemption 100.0000		399	399	396	396		3		3		399				9	02/08/2027	5.B GI
..000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 4 11.203% 02/08/27	03/31/2025	Redemption 100.0000		42	42	41	41						42				1	02/08/2027	5.B GI
..000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 5 11.203% 02/08/27	03/31/2025	Redemption 100.0000		65	65	64	64						65				1	02/08/2027	5.B GI
..000000-00-0	Oil Changer Inc 4th Amendment DDTL Nt 6 11.203% 02/08/27	03/31/2025	Redemption 100.0000		35	35	34	34						35				1	02/08/2027	5.B GI
..000000-00-0	Rayus Radiology Term Ln Nt 1 9.300% 03/15/27	03/31/2025	Redemption 100.0000		859	859	852	853		6		6		859				10	03/15/2027	4.A Z
..000000-00-0	Altus (Dregon Bido) Delayed Draw Term Loan Nt 1 9.299% 08/30/28	03/31/2025	Redemption 100.0000		1,286	1,286	1,279	1,279		6		6		1,286				34	08/30/2028	4.A Z
..000000-00-0	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 2 9.291% 09/22/28	03/31/2025	Redemption 100.0000		3,267	3,267	3,227	3,227		40		40		3,267				50	09/22/2028	4.A Z
..000000-00-0	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 1 9.291% 09/22/28	01/31/2025	Tax Free Exchange		3,227	3,267	3,225	3,227		1		1		3,227				79	09/22/2028	4.A Z
..000000-00-0	Galway Insurance Hold Inc New Term Ln Nt 1 9.649% 09/29/28	03/31/2025	Redemption 100.0000		11,322	11,322	11,322	11,322						11,322				250	09/29/2028	3.B Z

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.000000-00-0	Sabrosura Term Ln Nt 1 9.329% 08/22/29	03/31/2025 .	Redemption	100.0000	18,148	18,148	17,876	17,888		260		260		18,148				378	08/22/2029	4.B Z
.000000-00-0	Sabrosura Delayed Draw Term Ln Nt 1 9.329% 08/22/29	03/31/2025 .	Redemption	100.0000	137	137	136	136		1		1		137					08/22/2029	4.B Z
.000000-00-0	Connect America Term Ln B Nt 1 9.789% 10/11/29	03/31/2025 .	Redemption	100.0000	31,250	31,250	30,781	30,796		454		454		31,250				838	10/11/2029	4.B Z
.000000-00-0	Ellucian Holdings Inc New Term Ln B Nt 1 7.325% 10/29/29	01/11/2025 .	Redemption	100.0000	(753)	(753)	(753)	(753)		(1)		(1)		(753)					10/29/2029	4.B FE
.000000-00-0	Lightning US Holdings US Term Ln Nt 1 10.299% 11/18/29	03/31/2025 .	Redemption	100.0000	2,417	2,417	2,353	2,354		63		63		2,417				62	11/18/2029	4.A Z
.000000-00-0	Lightning US Holdings Canada Term Ln Nt 1 10.313% 11/18/29	03/31/2025 .	Redemption	100.0000	292	292	285	285		6		6		292				10	11/18/2029	4.A Z
.000000-00-0	Maxar Technologies Inc Term Loan 10.049% 05/03/30	03/31/2025 .	Redemption	100.0000	10,912	10,912	10,912							10,912				181	05/03/2030	4.B Z
.000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.325% 01/29/31	03/31/2025 .	Redemption	100.0000	264	264	262	262		3		3		264				6	01/29/2031	4.A Z
.000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 2 9.791% 08/21/31	01/31/2025 .	Tax Free Exchange		6,709	6,709	6,709	6,709						6,709				173	08/21/2031	4.A Z
.000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 4 9.813% 08/21/31	03/31/2025 .	Redemption	100.0000	15	15	15							15					08/21/2031	4.A Z
.000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 3 9.813% 08/21/31	03/31/2025 .	Redemption	100.0000	77	77	77							77					08/21/2031	4.A Z
.000000-00-0	USIC Holdings Inc Term Ln Nt 1 9.825% 08/21/31	03/31/2025 .	Redemption	100.0000	7,082	7,082	7,082	7,082						7,082				297	08/21/2031	4.A Z
.000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 1 9.825% 08/21/31	02/28/2025 .	Tax Free Exchange		11,037	11,037	11,037	4,328						11,037				196	08/21/2031	4.A Z
.000000-00-0	HAH Group Holding Term Ln B Nt 1 9.325% 09/17/31	03/31/2025 .	Redemption	100.0000	7,413	7,413	7,176	7,179		234		234		7,413				173	09/17/2031	4.A Z
..00435U-AF-5	Worldwide Express Inc Term Ln B Nt 1 8.299% 07/26/28	03/31/2025 .	Redemption	100.0000	28,325	28,325	28,182	28,185		140		140		28,325				590	07/26/2028	4.C FE
..029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 10.651% 01/25/27	03/31/2025 .	Redemption	100.0000	12,500	12,500	12,188	12,368		132		132		12,500				337	01/25/2027	5.C PL
..05641#-AA-8	BLY US Holdings Term Ln Nt 1 10.303% 04/10/29	03/31/2025 .	Redemption	100.0000	5,159	5,159	5,030	5,045		114		114		5,159				133	04/10/2029	3.B PL
..05642@-AA-9	BD0 USA PC Term Ln Nt 1 10.325% 08/31/28	03/31/2025 .	Redemption	100.0000	7,390	7,390	7,242	7,274		116		116		7,390				225	08/31/2028	4.A Z
..10139#-AA-7	Bottomline Technolgies Inc Term Ln Nt 2 9.575% 05/14/29	03/31/2025 .	Redemption	100.0000	7,500	7,500	7,500	7,500						7,500				180	05/14/2029	3.C PL
..12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 10.164% 06/29/28	03/31/2025 .	Redemption	100.0000	5,313	5,313	5,233	5,266		47		47		5,313				127	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 9 9.549% 06/29/28	01/20/2025 .	Tax Free Exchange		100,976	101,682	100,900	100,967		9		9		100,976				568	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.164% 06/29/28	03/31/2025 .	Redemption	100.0000	1,463	1,463	1,461	1,202		2		2		1,463				35	06/29/2028	4.A PL
..12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 10.075% 11/01/28	03/31/2025 .	Redemption	100.0000	5,709	5,709	5,709	5,709						5,709				148	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 10.051% 11/01/28	03/31/2025 .	Redemption	100.0000	177	177	177	177						177				5	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 10.075% 11/01/28	03/31/2025 .	Redemption	100.0000	170	170	170	170						170				6	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 10.080% 11/01/28	03/31/2025 .	Redemption	100.0000	208	208	208	208						208				5	11/01/2028	5.B PL
..14078@-AC-0	Capstone Logistics Acq 4th Amendment Term Ln Nt 1 9.175% 11/12/30	03/31/2025 .	Redemption	100.0000	12,775	12,775	12,716	12,718		57		57		12,775				285	11/12/2030	4.C

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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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..14845H-AE-2	Castle Management Term Ln Nt 2 9.796% 10/30/29	03/31/2025 .	Redemption 100.0000		7,500	7,500	7,448	7,456		44		44		7,500				184	10/30/2029	4.B PL
..26210#-AA-5	Altus (Drogon Bido) Term Loan Nt 1 4.313% 08/30/28	03/31/2025 .	Redemption 100.0000		4,071	4,071	4,071	4,071						4,071				95	08/30/2028	3.B PL
..28414B-AF-3	Elanco Animal Health Inc Term Ln Nt 1 6.173% 08/01/27	03/31/2025 .	Redemption 100.0000		16,250	16,250	16,328	16,283		(33)		(33)		16,250				341	08/01/2027	3.B FE
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 9.299% 10/18/28	03/31/2025 .	Redemption 100.0000		7,500	7,500	7,050	7,191		309		309		7,500				175	10/18/2028	5.B FE
..35833@-AA-5	Dechra Pharmaceuticals Term Ln Nt 1 10.540% 10/31/30	01/27/2025 .	Redemption 100.0000		3,000,000	3,000,000	2,941,620	2,947,479		52,521		52,521		3,000,000				200,572	10/31/2030	4.A IF
..39059#-AA-2	Great Kitchens Food Co Term Ln 4.385% 05/31/29	03/14/2025 .	Redemption 100.0000		257,627	257,627	252,475	252,910		4,717		4,717		257,627				2,287	05/31/2029	4.B PL
..40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.075% 10/16/28 Harvey Tool Co LLC 2021 Delayed Draw Term Ln Nt 1 9.975% 10/26/27	03/31/2025 .	Redemption 100.0000		7,369	7,369	7,369	7,332						7,369				174	10/16/2028	4.B PL
..41781@-AF-4	Orion Buyer LLC Term Ln Nt 1 9.291% 07/18/30	01/31/2025 .	Tax Free Exchange		70,027	70,027	70,027	70,027						70,027				995	10/26/2027	3.A Z
..42327@-AD-8	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 9.919% 10/31/29	03/31/2025 .	Redemption 100.0000		3,017	3,017	3,014	3,014		3		3		3,017				73	07/18/2030	4.A Z
..42958#-AG-5	Coherent Co Term Ln B-1 Nt 1 7.187% 07/02/29	03/31/2025 .	Redemption 100.0000		5,967	5,967	5,957	5,958		9		9		5,967				130	10/31/2029	3.B PL
..45173J-AR-5	Coherent Co Term Ln B2 Nt 1 6.325% 07/02/29 Coherent Co Term Ln B2 Nt 1 6.325% 07/02/29	01/31/2025 .	Tax Free Exchange		5,053,869	5,073,105	5,051,704	5,053,450		419		419		5,053,869				27,830	07/02/2029	3.A FE
..45173J-AS-3	Ardurra Group Inc Delayed Draw Term Ln Nt 3 9.041% 02/01/30	02/28/2025 .	Redemption 100.0000		181,803	181,803	181,113			689		689		181,803				641	07/02/2029	3.A FE
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 3 9.041% 02/01/30	01/22/2025 .	Redemption 100.0000		(1,436)	(1,436)	(1,415)	(1,416)		(21)		(21)		(1,436)					02/01/2030	3.B PL
..50249@-AA-2	Ardurra Group Inc Delayed Draw Term Ln Nt 1 9.073% 02/01/30	02/03/2025 .	Tax Free Exchange		1,546,970	1,569,224	1,545,686	1,546,778		192		192		1,546,970				27,608	02/01/2030	3.B PL
..50249@-AA-2	Ardurra Group Inc Term Ln Nt 1 9.073% 02/01/30	03/31/2025 .	Redemption 100.0000		9,505	9,505	9,422	5,524		82		82		9,505				120	02/01/2030	3.B PL
..50249@-AC-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 2 10.819% 03/01/28	03/31/2025 .	Redemption 100.0000		15,948	15,948	15,629	15,693		255		255		15,948				499	02/01/2030	3.B PL
..53229@-AB-8	MB2 Dental Solutions LLC Term Ln Nt 1 9.819% 01/29/31	01/31/2025 .	Tax Free Exchange		12,520	12,520	12,520	12,520						12,520				172	03/01/2028	4.A Z
..55340#-AQ-2	MBS Services 1st Lien Term Ln Nt 1 11.187% 02/26/26	03/31/2025 .	Redemption 100.0000		4,776	4,776	4,766	4,767		9		9		4,776				117	01/29/2031	3.A PL
..55392*-AA-8	Margaritaville Holdings LLC Delayed Draw Term Ln Nt 1 9.051% 06/17/27	03/31/2025 .	Redemption 100.0000		6,515	6,515	6,391	6,462		30		30		6,515				201	02/26/2026	4.C PL
..56658@-AJ-4	Medical Device Inc Term Ln Nt 1 10.889% 07/11/29	03/31/2025 .	Redemption 100.0000		992	992	988	988		3		3		992				23	06/17/2027	3.C PL
..58474*-AA-3	Nth Degree Purchaser Inc Term Ln Nt 1 9.550% 09/10/30	03/31/2025 .	Redemption 100.0000		13,890	13,890	13,577	13,635		255		255		13,890				173	07/11/2029	4.B IF
..62995*-AA-5	Northstar Acquisition LLC 1st Lien Delayed Draw TL Nt 1 10.037% 05/03/29	03/31/2025 .	Redemption 100.0000		1,415	1,415	1,378	1,379		36		36		1,415				43	09/10/2030	3.A PL
..66255U-AC-0	Project North Star Term Ln Nt 1 10.302% 05/03/29	03/31/2025 .	Redemption 100.0000		625	625	619	620		5		5		625				14	05/03/2029	4.A Z
..66255U-AD-8	OIS Management Services Term Ln Nt 1 10.149% 11/16/28	03/31/2025 .	Redemption 100.0000		6,823	6,823	6,765	6,780		44		44		6,823				155	05/03/2029	4.C Z
..67098@-AG-5	OIS Management Services Delayed Draw Term Ln Nt 1 10.149% 11/10/28	03/31/2025 .	Redemption 100.0000		25,000	25,000	24,500	24,641		359		359		25,000				508	11/16/2028	4.A PL
..67098@-AH-3		03/31/2025 .	Redemption 100.0000		9,615	9,615	9,615	9,615						9,615				195	11/10/2028	4.A PL

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..67778@-AA-5	Oil Changer Inc Term Ln Nt 1 11.139% 02/08/27	03/31/2025	Redemption	100.0000	5,323	5,323	5,222	5,270		52		52		5,323				288	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.135% 02/08/27	03/31/2025	Redemption	100.0000	589	589	581	583		6		6		589				68	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 11.143% 02/08/27	03/31/2025	Redemption	100.0000	58	58	58	58						58				2	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 11.160% 02/08/27	03/31/2025	Redemption	100.0000	49	49	49	49						49				6	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 11.164% 02/08/27	03/31/2025	Redemption	100.0000	51	51	51	51						51				2	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 11.202% 02/08/27	03/31/2025	Redemption	100.0000	596	596	590	592		4		4		596				65	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.213% 02/08/27	03/31/2025	Redemption	100.0000	477	477	473	474		3		3		477				26	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 11.217% 02/08/27	03/31/2025	Redemption	100.0000	469	469	469	469						469				22	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.219% 02/08/27	03/31/2025	Redemption	100.0000	248	248	248	248						248				16	02/08/2027	5.B GI
..69946@-AA-8	Parfums Holding Company Term Ln Nt 1 9.553% 06/27/30	03/31/2025	Redemption	100.0000	942	942	932	933		9		9		942				23	06/27/2030	4.B PL
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 9.973% 10/16/28	03/31/2025	Redemption	100.0000	2,330	2,330	2,330	2,330						2,330				55	10/16/2028	3.C PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 6.184% 03/15/28	03/31/2025	Redemption	100.0000	5,696	5,696	5,721	5,709		(13)		(13)		5,696				88	03/15/2028	2.C FE
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 10.069% 09/19/28	03/31/2025	Redemption	100.0000	6,000	6,000	5,865	5,907		93		93		6,000				140	09/19/2028	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 9.774% 10/01/27	03/31/2025	Redemption	100.0000	6,087	6,087	6,087	6,087						6,087				153	10/01/2027	3.C PL
..76762*-AA-6	Recochem Inc Amendment Term Ln Nt 1 10.799% 06/17/30	01/31/2025	Redemption	100.0000	3,750	3,750	3,675	3,680		70		70		3,750					06/17/2030	4.A Z
..78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 9.575% 02/02/29	03/31/2025	Redemption	100.0000	12,500	12,500	12,250	12,313		187		187		12,500				295	02/02/2029	4.A Z
..78431@-AD-5	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 11.149% 12/15/25	03/25/2025	Redemption	100.0000	66,946	66,946	66,131	66,792		153		153		66,946					12/15/2025	3.C PL
..78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 9.914% 10/05/29	03/31/2025	Redemption	100.0000	6,277	6,277	6,198	6,217		60		60		6,277				156	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 4 10.166% 10/05/29	01/19/2025	Tax Free Exchange		71,861	71,861	71,861	71,861						71,861				653	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 3 10.173% 10/05/29	01/31/2025	Tax Free Exchange		7,728	7,728	7,728	7,728						7,728				130	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Delayed Draw Nt 1 10.175% 10/05/29	03/31/2025	Redemption	100.0000	778	778	775	574		2		2		778				19	10/05/2029	3.B PL
..78458*-AA-1	SHD Finance Term Ln Nt 1 10.291% 10/30/29 SimpliSafe Inc Term Ln Nt 1 10.573% 05/02/28	03/31/2025	Redemption	100.0000	6,702	6,702	6,568	6,588		114		114		6,702				295	10/30/2029	4.A Z
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 10.573% 05/02/28 SimpliSafe Inc Delayed Draw Term Ln Nt 1 10.569% 05/02/28	03/31/2025	Redemption	100.0000	2,222	2,222	2,222	2,222						2,222				59	05/02/2028	5.A PL
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 10.569% 05/02/28	03/31/2025	Redemption	100.0000	74	74	74	74						74				2	05/02/2028	5.A PL
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 10.569% 05/02/28	03/31/2025	Redemption	100.0000	204	204	202	202		2		2		204				5	05/02/2028	5.A PL
..83549#-AC-4	Sonny's Enterprises LLC Restated DD Term Ln Nt 3 9.937% 08/05/28	03/31/2025	Redemption	100.0000	301	301	301	301						301				13	08/05/2028	4.C Z
..83549#-AC-4	Sonny's Enterprises LLC Restated DD Term Ln Nt 2 9.941% 08/05/28	03/31/2025	Redemption	100.0000	161	161	161	161						161				7	08/05/2028	4.C Z

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..83549#-AC-4	Sonny's Enterprises LLC Restated DD Term Ln Nt 1 9.947% 08/05/28	03/31/2025	Redemption	100.0000		344	344	344						344				13	08/05/2028	4.C Z
..83549#-AC-4	Sonny's Enterprises LLC Restated Term Ln Nt 1 9.952% 08/05/28	03/31/2025	Redemption	100.0000		15,066	15,066	14,884		137		137		15,066				607	08/05/2028	4.C Z
..84466B-AC-0	Hersha Hospitality Term Ln Nt 1 9.541% 04/30/30	03/31/2025	Redemption	100.0000		6,146	6,146	6,092		50		50		6,146				159	04/30/2030	4.A Z
..84466B-AD-8	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 10.818% 04/30/30	03/31/2025	Redemption	100.0000		1,192	1,192	1,183		8		8		1,192				35	04/30/2030	4.A Z
..89364M-CA-0	Transdigm Inc Term Ln J Nt 1 6.799% 02/28/31	03/31/2025	Redemption	100.0000		4,017	4,017	4,025		(8)		(8)		4,017				68	02/28/2031	3.C FE
..89841E-AB-1	Ultimate Software Group Inc New Term Ln B 1st Lien Nt 1 7.787% 02/10/31	03/31/2025	Redemption	100.0000		14,332	14,332	14,341		(9)		(9)		14,332				279	02/10/2031	4.C FE
..89862*-AA-8	TryStar LLC Term Ln Nt 1 8.791% 08/02/31	03/31/2025	Redemption	100.0000		3,488	3,488	3,441		45		45		3,488				130	08/02/2031	4.A Z
..89862*-AB-6	Trystar (Salient Technologies) Amendment #1 Term Ln Nt 1 10.791% 09/10/30	03/31/2025	Redemption	100.0000		1,395	1,395	1,376		18		18		1,395				39	09/10/2030	4.A Z
..90139#-AA-1	Twin Brook Cap XIII WSPV 7.393% 01/20/27	03/19/2025	Redemption	100.0000		532,569	532,569	532,569						532,569			6,623	01/20/2027	1.E PL	
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 10.299% 03/14/29	01/31/2025	Redemption	100.0000		3,650	3,650	3,650						3,650				30	03/14/2029	4.B PL
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 10.299% 03/14/29	01/31/2025	Redemption	100.0000		915	915	915						915				9	03/14/2029	4.C Z
..90347B-AP-3	Axalta Coating Systems Term Ln B-7 Nt 1 6.045% 12/20/29	03/31/2025	Redemption	100.0000	(25)	(25)	(25)	(25)						(25)				19	12/20/2029	3.A FE
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 15 10.164% 12/22/25	02/14/2025	Redemption	100.0000		75,789	75,789	75,789						75,789				1,001	12/22/2025	4.C Z
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 10.197% 12/22/27	03/31/2025	Redemption	0.0000														435	12/22/2027	2.C PL
..BGH90-94-2	Oil Changer Inc 4th Amendment DDTL Nt 2 11.222% 02/08/27	03/31/2025	Redemption	100.0000		82	81	81		1		1		82				3	02/08/2027	5.B GI
..BGH90-94-2	Oil Changer Inc 4th Amendment DDTL Nt 1 11.230% 02/08/27	03/31/2025	Redemption	100.0000		1,519	1,519	1,488		29		29		1,519				70	02/08/2027	5.B GI
..C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1 11.299% 11/08/29	03/31/2025	Redemption	100.0000		5,625	5,625	5,414		182		182		5,625				309	11/08/2029	4.B PL
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 11.186% 11/08/29	03/31/2025	Redemption	100.0000		998	998	998						998				42	11/08/2029	4.B PL
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 11.299% 11/08/29	03/31/2025	Redemption	100.0000		877	861	862		15		15		877				43	11/08/2029	4.B PL
..G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 9.538% 11/08/30	03/31/2025	Redemption	100.0000		7,239	7,239	6,805		390		390		7,239				173	11/08/2030	4.B FE
..G0674#-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 10.323% 06/29/27	03/31/2025	Redemption	100.0000		3,000	3,000	2,850		105		105		3,000				104	06/29/2027	4.B FE
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 9.691% 01/31/28	03/31/2025	Redemption	100.0000		801	801	781		11		11		801				33	01/31/2028	4.C Z
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 9.691% 01/31/28	03/31/2025	Redemption	100.0000		516	516	503		7		7		516				21	01/31/2028	4.C Z
..L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 9.691% 07/10/30	03/31/2025	Redemption	100.0000		47	47	47						47				1	07/10/2030	4.A PL
..L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 9.700% 07/10/30	03/31/2025	Redemption	100.0000		49	49	49						49				1	07/10/2030	4.A PL
..000000-00-0	Air Canada New Term Loan B Nt 1 6.322% 03/21/31	03/31/2025	Redemption	100.0000		16,557	16,557	16,520		37		37		16,557				286	03/21/2031	3.A FE
..C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1 11.412% 02/20/30	03/31/2025	Redemption	100.0000		3,188	3,188	3,125		59		59		3,188				91	02/20/2030	4.A Z

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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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 10.919% 02/20/30	03/31/2025	Redemption	100.0000	9,340	9,340	9,153	9,173		168		168		9,340				267	02/20/2030	4.A Z
..31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 7 11.428% 09/13/29	03/21/2025	Redemption	100.0000	31,095	31,095	31,095							31,095				79	09/13/2029	4.A PL
..31771U-AB-1	MISYS (Finastra) Revolving Loan Nt 6 11.547% 09/13/29	02/25/2025	Redemption	100.0000	365,361	365,361	365,361	365,361						365,361				5,748	09/13/2029	4.A PL
..31772@-AA-7	MISYS (Finastra) Term Ln Nt 1 11.226% 09/13/29	02/28/2025	Redemption	100.0000	21,656	21,656	21,305	21,360		296		296		21,656				541	09/13/2029	4.A PL
..N7331#-AA-4	Ardonagh Midco 3 PLC New Term Ln Nt 1 9.039% 02/28/30	02/28/2025	Redemption	100.0000	705,542	705,542	694,472	695,529		10,014		10,014		705,542				46,974	02/28/2030	4.A IF
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					12,612,726	12,654,942	12,526,641	12,300,645		73,923		73,923		12,612,726				335,564	XXX	XXX
..Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	01/15/2025	Redemption	100.0000		750,000	750,000	750,000						750,000				10,669	07/15/2027	2.B FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					750,000	750,000	750,000	750,000						750,000				10,669	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					598,879,622	600,060,034	606,430,925	603,043,144		(317,289)	(1,533,910)	1,216,621	87,593	602,982,489	1,464,788	(3,846,400)	(2,381,612)	11,326,243	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					598,879,622	600,060,034	606,430,925	603,043,144		(317,289)	(1,533,910)	1,216,621	87,593	602,982,489	1,464,788	(3,846,400)	(2,381,612)	11,326,243	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					598,879,622	600,060,034	606,430,925	603,043,144		(317,289)	(1,533,910)	1,216,621	87,593	602,982,489	1,464,788	(3,846,400)	(2,381,612)	11,326,243	XXX	XXX
..36179X-2L-9	GNMA Pool #MA8879 5.500% 05/20/53	03/01/2025	Paydown		69,280	69,280	69,351	69,345		(65)		(65)		69,280				610	05/20/2053	1.A
..36179X-NH-5	GNMA Pool #MA8492 6.000% 12/20/52	03/01/2025	Paydown		101,446	101,446	102,624	102,598		(1,152)		(1,152)		101,446				985	12/20/2052	1.A
..36179X-QW-9	GNMA Pool #MA8569 5.000% 01/20/53	03/01/2025	Paydown		635,206	635,206	614,959	615,393		19,813		19,813		635,206				5,131	01/20/2053	1.A
..36179X-VT-0	GNMA Pool #MA8726 5.500% 03/20/53	03/01/2025	Paydown		461,067	461,067	454,367	454,476		6,591		6,591		461,067				3,981	03/20/2053	1.A
..36179Y-AT-1	GNMA Pool #MA9018 6.000% 07/20/53	03/01/2025	Paydown		225,899	225,899	225,935	225,916		(16)		(16)		225,899				2,094	07/20/2053	1.A
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G 6.750% 06/15/28	03/01/2025	Paydown		3,389	3,389	3,484	3,404		(15)		(15)		3,389				38	06/15/2028	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,496,287	1,496,287	1,470,720	1,471,132		25,156		25,156		1,496,287				12,839	XXX	XXX
..312854-BP-1	FHLMC Pool #100046 6.852% 03/15/36	03/01/2025	Paydown		252	252	251	251		1		1		252				3	03/15/2036	1.A
..3132DU-R6-6	FHLMC Pool# SD6809 6.500% 03/25/54	03/01/2025	Paydown		73,593	73,593	75,674	75,689		(2,096)		(2,096)		73,593				824	03/25/2054	1.A
..3132DU-F5-7	FHLMC Pool #SD8288 5.000% 01/01/53	03/01/2025	Paydown		70,610	70,610	69,774	69,789		821		821		70,610				562	01/01/2053	1.A
..3132DU-J4-6	FHLMC Pool# SD8383 5.500% 12/25/53	03/01/2025	Paydown		44,980	44,980	44,663	44,664		316		316		44,980				360	12/25/2053	1.A
..3132DU-KN-2	FHLMC Pool# SD8401 5.500% 02/25/54	03/01/2025	Paydown		154,762	154,762	153,577	153,580		1,182		1,182		154,762				1,355	02/25/2054	1.A
..3133TF-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	03/01/2025	Paydown		10	10	10	10						10					04/15/2026	1.A
..3133TF-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	03/01/2025	Paydown		335	335	344	337		(2)		(2)		335				3	06/15/2028	1.A
..3137HH-FZ-6	FNMA Pool #252284 6.500% 01/25/29	03/01/2025	Paydown		1,521	1,521	1,513	1,514		7		7		1,521				16	01/25/2029	1.A
..31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28	03/01/2025	Paydown		17,425	17,425	19,767	17,947		(522)		(522)		17,425				176	05/25/2028	1.A
..31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25	03/01/2025	Paydown		7,113	7,113	7,610	7,133		(21)		(21)		7,113				58	11/25/2025	1.A
..31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28	03/01/2025	Paydown		19,290	19,290	22,753	20,165		(875)		(875)		19,290				204	10/25/2028	1.A
..31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29	03/01/2025	Paydown		17,225	17,225	21,095	18,370		(1,145)		(1,145)		17,225				213	07/25/2029	1.A
..31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29	03/01/2025	Paydown		17,225	17,225	21,095	18,370		(1,145)		(1,145)		17,225				213	07/25/2029	1.A
..3138M6-DN-4	FNMA Pool #AP2808 3.000% 08/25/42	03/01/2025	Paydown		9,670	9,670	10,063	9,980		(311)		(311)		9,670				48	08/25/2042	1.A
..3138WJ-RD-2	FNMA Pool #AS8583 3.500% 01/25/47	03/01/2025	Paydown		279,748	279,748	284,316	283,996		(4,248)		(4,248)		279,748				1,567	01/25/2047	1.A
..31393C-CQ-4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05/25/33	03/01/2025	Paydown		33,304	33,304	34,823	33,760		(456)		(456)		33,304				305	05/25/2033	1.A
..31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505% 06/25/43	03/01/2025	Paydown		5,475	5,475	5,474	5,466		8		8		5,475				32	06/25/2043	1.A
..31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550% 06/25/43	03/01/2025	Paydown		8,148	8,148	7,985	8,068		80		80		8,148				62	06/25/2043	1.A
..31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05/25/35	03/01/2025	Paydown		92,862	92,862	97,737	94,259		(1,397)		(1,397)		92,862				814	05/25/2035	1.A

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07/25/35	03/01/2025	Paydown		35,878	35,878	37,672	36,474		(596)		(596)		35,878				335	07/25/2035	1.A
..31395M-TR-0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/15/35	03/01/2025	Paydown		85,298	85,298	88,710	86,087		(789)		(789)		85,298				663	02/15/2035	1.A
..31396F-G3-1	FNMA REMIC Ser 3068 CI Z 5.500% 11/15/35	03/01/2025	Paydown		55,649	55,649	57,639	56,574		(925)		(925)		55,649				497	11/15/2035	1.A
..31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04/25/37	03/01/2025	Paydown		18,028	18,028	18,884	18,341		(313)		(313)		18,028				167	04/25/2037	1.A
..31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09/25/37	03/01/2025	Paydown		3,242	3,242	3,331	3,267		(25)		(25)		3,242				32	09/25/2037	1.A
..31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35	03/01/2025	Paydown		1,116	1,116	1,142	1,134		(17)		(17)		1,116				11	07/25/2035	1.A
..314008-3K-9	FNMA Pool #CA1701 4.000% 05/25/48	03/01/2025	Paydown		74,584	74,584	76,099	76,005		(1,421)		(1,421)		74,584				490	05/25/2048	1.A
..3140XK-QE-3	FNMA Pool #FS4052 2.000% 10/25/36	03/01/2025	Paydown		68,605	68,605	61,487	62,113		6,493		6,493		68,605				228	10/25/2036	1.A
..3140XN-SII-5	Fannie Mae Super Pool# FS6832 5.000% 11/25/53	03/01/2025	Paydown		65,380	65,380	63,666	63,675		1,705		1,705		65,380				535	11/25/2053	1.A
..3140XQ-XZ-5	FNMA Pool# FS8795 6.000% 08/25/54	03/01/2025	Paydown		224,484	224,484	227,719	227,695		(3,211)		(3,211)		224,484				1,949	08/25/2054	1.A
..3140XR-PN-9	FNMA Pool# FS9428 3.000% 06/25/52	03/01/2025	Paydown		197,578	197,578	170,256	170,302		27,276		27,276		197,578				967	06/25/2052	1.A
..3140XR-S3-0	FNMA Pool# FS9537 5.000% 10/25/54	03/01/2025	Paydown		55,461	55,461	54,129	54,127		1,334		1,334		55,461				504	10/25/2054	1.A
..31418C-GD-0	FNMA Pool #MA2895 3.000% 02/25/47	03/01/2025	Paydown		102,135	102,135	102,933	102,855		(720)		(720)		102,135				492	02/25/2047	1.A
..31418C-P5-7	FNMA Pool #MA3143 3.000% 09/25/47	03/01/2025	Paydown		11,768	11,768	11,860	11,853		(85)		(85)		11,768				55	09/25/2047	1.A
..31418C-RD-8	FNMA Pool #MA3183 4.000% 11/25/47	03/01/2025	Paydown		77,447	77,447	78,729	78,648		(1,202)		(1,202)		77,447				478	11/25/2047	1.A
..31418C-S5-4	FNMA Pool #MA3239 4.000% 01/25/48	03/01/2025	Paydown		57,153	57,153	58,876	58,769		(1,616)		(1,616)		57,153				365	01/25/2048	1.A
..31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48	03/01/2025	Paydown		43,779	43,779	44,363	44,338		(560)		(560)		43,779				282	06/25/2048	1.A
..31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52	03/01/2025	Paydown		88,839	88,839	86,087	86,153		2,686		2,686		88,839				657	11/25/2052	1.A
..31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53	03/01/2025	Paydown		653,056	653,056	671,628	671,438		(18,381)		(18,381)		653,056				6,559	10/01/2053	1.A
..31426R-VV-9	FNMA Pool# RJ1527 6.000% 05/25/54	03/01/2025	Paydown		155,391	155,391	156,532	156,523		(1,132)		(1,132)		155,391				1,374	05/25/2054	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					2,928,419	2,928,419	2,950,267	2,929,719		(1,302)		(1,302)		2,928,419				23,455	XXX	XXX
..000759-CR-9	American Business Fin Svcs Inc RMBS Ser 2002-2 CI M1 6.785% 07/15/33	03/01/2025	Paydown		24,544	24,544	24,539	24,500						24,500		45	45	167	07/15/2033	2.A FM
..00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 4.387% 11/25/31	03/01/2025	Paydown		24,040	24,040	23,970	23,944		6		6		23,950		90	90	271	11/25/2031	1.A FM
..00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.150% 01/25/32	03/01/2025	Paydown		16,636	16,636	16,628	16,763		(1)		(1)		16,762		(126)	(126)	152	01/25/2032	1.A FM
..00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.123% 06/25/32	03/01/2025	Paydown			536	186	186						186		(186)	(186)	5	06/25/2032	1.A FM
..02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2007-2CB CI 2A6 5.750% 03/25/37	03/01/2025	Paydown		12,711	8,336	4,663	4,663						4,663		8,048	8,048	195	03/25/2037	3.B FM
..02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2 CI 5A1 5.620% 09/25/35	03/01/2025	Paydown		1,338	1,338	1,325	1,329		9		9		1,338				6	09/25/2035	3.B FM
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 CI A1 4.800% 12/25/59	03/01/2025	Paydown		10,788	10,788	10,926	10,848		(60)		(60)		10,788				48	12/25/2059	1.A
..03464U-AA-4	Angel Oak Mortgage Trust RMBS Ser 2023-6 CI A1 6.500% 12/25/67	03/03/2025	Paydown		174,101	174,101	173,471	173,440		661		661		174,101				1,286	12/25/2067	1.A FE
..04541G-AS-1	Asset Backed Securities Corp RMBS Ser 2000-LB1 CI AF6 6.691% 03/21/29	03/01/2025	Paydown		1,473	1,473	1,531	1,469		5		5		1,473				19	03/21/2029	1.A FM
..066940-AA-5	Barclays Mortgage Loan Trust Ser 23-NQM1 CI A1A 4.550% 01/25/63	03/01/2025	Paydown		977,738	977,738	977,734	977,418		320		320		977,738				10,198	01/25/2063	1.A FE
..06744D-AA-7	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A1 4.550% 07/25/52	03/01/2025	Paydown		2,434	2,434	2,368	2,376		58		58		2,434				18	07/25/2052	1.A
..06744D-AB-5	Barclays Mortgage Loan Trust RMBS Ser 2022-NQM1 CI A2 4.550% 07/25/52	03/01/2025	Paydown		41,376	41,376	39,807	40,068		1,307		1,307		41,376				301	07/25/2052	1.D

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
..06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 CI A1 4.466% 02/25/62	03/01/2025	Paydown		373,740	373,740	373,735	373,672		.67		.67		373,740				2,738	02/25/2062	1.A
..10568M-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A1 5.757% 01/25/63	03/01/2025	Paydown		357,813	357,813	357,813	357,727		.86		.86		357,813				3,846	01/25/2063	1.A
..10568M-AB-0	BRAVO Residential Funding Tr RMBS Ser 2023-NQM1 CI A2 6.350% 01/25/63	03/01/2025	Paydown		90,823	90,823	90,796	90,775		.48		.48		90,823				1,081	01/25/2063	1.A
..10569D-AA-1	BRAVO Residential Funding Tr RMBS Ser 2023-NQM6 CI A1 5.108% 09/25/63	03/01/2025	Paydown		1,017,875	1,017,875	1,017,867	1,016,449		1,426		1,426		1,017,875				8,577	09/25/2063	1.A FE
..10569H-AA-2	BRAVO Residential Funding Tr RMBS Ser 2023-NQM7 CI A1 7.130% 09/25/63	03/01/2025	Paydown		1,533,461	1,533,461	1,533,455	1,531,896		1,565		1,565		1,533,461				15,962	09/25/2063	1.A
..10569J-AB-6	BRAVO Residential Funding Tr RMBS Ser 2022-NQM3 CI A2 4.190% 07/25/62	03/01/2025	Paydown		71,060	71,060	70,780	70,782		.278		.278		71,060				.573	07/25/2062	1.A
..10570N-AA-6	BRAVO Residential Fund. Trust RMBS Ser 2024-CES1 CI A1A 6.377% 04/25/54	03/01/2025	Paydown		464,558	464,558	464,557	464,369		.189		.189		464,558				5,044	04/25/2054	1.A FE
..12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 CI A1 6.140% 07/25/58	03/01/2025	Paydown		212,875	212,875	221,365	217,559		(4,684)		(4,684)		212,875				1,427	07/25/2058	1.A
..12598W-AA-0	COLT Funding LLC Ser 23-4 CI A1 7.163% 10/25/68	03/01/2025	Paydown		1,533,657	1,533,657	1,533,653	1,532,708		.949		.949		1,533,657				20,089	10/25/2068	1.A FE
..12667F-AS-1	Countrywide Alternative Ln Tr RMBS Ser 2005-7CB CI 2A7 5.500% 03/25/38	03/01/2025	Paydown		11,455	11,560	11,132	11,132						11,132		323	323	91	03/25/2038	4.C FM
..12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2005-18CB CI A7 5.500% 05/25/35	03/01/2025	Paydown		4,496	4,496	3,880	3,880		.615		.615		4,496				40	05/25/2035	1.A FM
..12668B-RZ-8	CIWBS Inc RMBS Ser 2006-6CB CI 1A4 5.500% 05/25/36	03/01/2025	Paydown		6,389	6,674	5,728	5,728						5,728		.661	.661	55	05/25/2036	1.A FM
..152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.241% 07/25/32	02/01/2025	Paydown		2,292	2,292	2,034	1,532	.502	.258		.760		2,292				18	07/25/2032	4.A FM
..152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001-B CI A5 5.241% 07/25/32	03/01/2025	Paydown		6,007	6,007	5,330	4,016	1,314	.677		1,991		6,007				79	07/25/2032	4.B FM
..16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 2005-3A CI A2 4.665% 07/25/36	03/25/2025	Paydown		2,835	2,835	2,779	2,796		.39		.39		2,835				18	07/25/2036	1.A FM
..17307G-MC-9	Citigroup Mtg Loan Trust RMBS Ser 2004-HYB4 CI AA 4.765% 12/25/34	03/25/2025	Paydown		4,108	4,108	4,113	4,110		(.2)		(.2)		4,108				46	12/25/2034	1.A FM
..17326Q-AA-1	Citigroup Mortgage Ln Trust Inc RMBS Ser 2018-RP1 CI A1 7.472% 09/25/64	03/01/2025	Paydown		130,333	130,333	133,860	130,639		(.305)		(.305)		130,333				582	09/25/2064	1.A
..225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 2005-6 CI 1A4 4.000% 07/25/35	03/01/2025	Paydown		484	484	475	479		.5		.5		484				4	07/25/2035	1.A FM
..22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 CI A1 6.085% 12/25/68	03/01/2025	Paydown		30,585	30,585	30,584	30,561		.24		.24		30,585				293	12/25/2068	1.A
..22757B-AA-2	Cross Mortgage Trust RMBS Ser 2024-H2 CI A1 6.093% 04/25/69	03/01/2025	Paydown		443,202	443,202	443,199	443,155		.48		.48		443,202				4,943	04/25/2069	1.A
..251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS CI A6 5.914% 09/25/33	03/01/2025	Paydown		127	127	127	127						127				1	09/25/2033	1.A FM
..251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 CI A6 5.900% 09/25/35	03/01/2025	Paydown		20,675	17,622	16,534	16,534						16,534		4,141	4,141	96	09/25/2035	5.A FM
..251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI A6 5.240% 12/25/33	03/01/2025	Paydown		729	729	729	732		(.2)		(.2)		729				4	12/25/2033	1.A FM
..26844Q-AA-5	Ellington Financial RMBS Ser 23-1 CI A1 5.732% 02/25/68	03/01/2025	Paydown		93,067	93,067	93,083	93,000		.66		.66		93,067				902	02/25/2068	1.A
..294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 CI M1 8.127% 08/25/32	03/01/2025	Paydown		5,516	5,516	5,516	5,501		.14		.14		5,516				26	08/25/2032	1.A FM
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 CI A1 4.299% 04/25/67	03/01/2025	Paydown		190,481	190,481	189,688	189,712		.769		.769		190,481				1,374	04/25/2067	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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
..36169H-AA-1	GCAT 2024-NQM1 A1 Ser 24-NQM1 CI A1 6.410% 01/25/59	03/01/2025	Paydown		480,135	480,135	480,131	479,736		399		399		480,135				5,034	01/25/2059	1.A
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 CI A1 6.199% 02/25/67	03/01/2025	Paydown		80,178	80,178	79,805	79,836		342		342		80,178				563	02/25/2067	1.A
..36171D-AE-8	GCAT RMBS Ser 2025-INV1 CI A5 6.000% 02/25/55	03/01/2025	Paydown		83,466	83,466	83,745			(279)		(279)		83,466				417	02/25/2055	1.A Z
..36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5 6.650% 07/20/31	03/01/2025	Paydown		756	756	756	753		3		3		756				7	07/20/2031	1.A FM
..36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 2004-3 CI AF5 6.199% 04/25/34	03/01/2025	Paydown		99	99	99	99						99				1	04/25/2034	1.A FM
..36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 2004-7 CI AF5 5.687% 06/25/34	03/01/2025	Paydown		23,571	23,571	23,571	23,499		73		73		23,571				191	06/25/2034	1.A FM
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 CI A4 2.500% 03/25/52	03/01/2025	Paydown		10,720	10,720	10,670	10,673		47		47		10,720				50	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 CI A4 2.500% 02/26/52	03/01/2025	Paydown		66,165	66,165	66,786	66,713		(548)		(548)		66,165				253	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 CI A2 2.500% 04/25/52	03/01/2025	Paydown		32,306	32,306	32,417	32,401		(95)		(95)		32,306				160	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A4 4.000% 05/25/62	03/01/2025	Paydown		53,835	53,835	54,943	54,791		(956)		(956)		53,835				411	05/25/2062	1.A
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 CI A16 2.885% 05/25/62	03/01/2025	Paydown		15,433	15,433	15,666	15,632		(199)		(199)		15,433				118	05/25/2062	1.A
..362957-AG-7	GS Mortgage Sec Corp RMBS Ser 2025-PJ2 CI A7 6.000% 07/25/55	03/01/2025	Paydown		44,066	44,066	44,127			(61)		(61)		44,066				220	07/25/2055	1.A FE
..45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 4.875% 08/25/35	03/25/2025	Paydown		6,169	6,169	6,039	6,039		130		130		6,169				54	08/25/2035	1.A FM
..45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser 2006-1 CI 2A1 5.135% 05/25/36	03/25/2025	Paydown		1,201	1,201	1,201	1,201						1,201				10	05/25/2036	1.A FM
..452763-AA-3	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A1 7.500% 11/25/67	03/01/2025	Paydown		214,524	214,524	215,793	215,525		(1,001)		(1,001)		214,524				2,821	11/25/2067	1.A
..452763-AB-1	Imperial Fund LLC RMBS Ser 2022-NQM7 CI A2 7.500% 11/25/67	03/01/2025	Paydown		43,242	43,242	42,442	42,510		732		732		43,242				579	11/25/2067	1.B
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 CI A1 3.250% 05/25/67	03/01/2025	Paydown		287,026	287,026	287,022	286,871		154		154		287,026				1,931	05/25/2067	1.A
..45276N-AA-9	Imperial Fund LLC RMBS Ser 2022-NQM4 CI A1 3.907% 06/25/67	03/01/2025	Paydown		56,019	56,019	56,018	55,991		28		28		56,019				441	06/25/2067	1.A
..45276R-AA-0	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A1 6.564% 10/25/67	03/01/2025	Paydown		499,481	499,481	499,481	499,166		315		315		499,481				5,348	10/25/2067	1.A
..45276R-AB-8	Imperial Fund LLC RMBS Ser 2022-NQM6 CI A2 7.100% 10/25/67	03/01/2025	Paydown		396,477	396,477	395,962	395,776		702		702		396,477				4,420	10/25/2067	1.A
..45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 CI A1 5.941% 02/25/68	03/01/2025	Paydown		504,600	504,600	504,597	504,457		143		143		504,600				4,412	02/25/2068	1.A
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15 2.500% 02/25/52	03/01/2025	Paydown		39,078	39,078	39,079	39,072		6		6		39,078				167	02/25/2052	1.A
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15 2.500% 04/25/52	03/01/2025	Paydown		53,085	53,085	52,844	52,861		224		224		53,085				224	04/25/2052	1.A
..465970-AA-9	JP Morgan Mtg Tr RMBS Ser 2024-VIS1 CI A1 5.990% 07/25/64	03/03/2025	Paydown		353,526	353,526	353,525	353,413		113		113		353,526				3,384	07/25/2064	1.A FE
..466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3 5.500% 01/25/35	03/01/2025	Paydown		8,564	8,564	8,635	8,574		(10)		(10)		8,564				77	01/25/2035	1.A FM
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3 2.500% 05/25/52	03/01/2025	Paydown		1,840	1,840	1,830	1,831		9		9		1,840				7	05/25/2052	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..4654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15 2.500% 06/25/52	03/01/2025	Paydown		11,733	11,733	11,619	11,628		104		104		11,733				57	06/25/2052	1.A
..46656A-AB-3	JPM Mortgage Trust RMBS Ser 2022-DSC1 CI A2 4.750% 01/25/63	03/01/2025	Paydown		28,743	28,743	26,062	26,475		2,268		2,268		28,743				264	01/25/2063	1.B
..46657B-AA-2	JPM Mortgage Trust Ser 23-DSC2 CI A1 5.250% 11/25/63	03/01/2025	Paydown		412,105	412,105	397,022	398,315		13,790		13,790		412,105				3,751	11/25/2063	1.A
..46657W-AU-2	JPM Mortgage Trust ABS Ser 2024-4 CI A9 6.500% 10/25/54	03/01/2025	Paydown		1,543,518	1,543,518	1,538,935	1,538,745		4,773		4,773		1,543,518				15,826	10/25/2054	1.A
..52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005-1 CI A2 4.825% 09/26/45	03/25/2025	Paydown		422	422	206	206						206		216	216	9	09/26/2045	1.A FM
..55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 CI A1 6.450% 04/25/66	03/01/2025	Paydown		189,117	189,117	187,291	187,589		1,527		1,527		189,117				1,282	04/25/2066	1.A
..55286G-AA-1	MFRA Trust Ser 23-INV1 CI A1 5.920% 02/25/58	03/01/2025	Paydown		23,091	23,091	23,131	23,116		(25)		(25)		23,091				278	02/25/2058	1.A
..55286M-AA-8	MFRA Trust RMBS Ser 2023-NQM3 CI A1 6.617% 07/25/68	03/01/2025	Paydown		4,218,553	4,218,553	4,218,495	4,212,743		5,810		5,810		4,218,553				47,316	07/25/2068	1.A FE
..576434-A2-0	Master Asset Securitization Tr RMBS Ser 2004- 13 CI 9A3 5.500% 01/25/35	01/01/2025	Paydown		73	65	65	38	27			27		65		8	8		01/25/2035	4.C FM
..576434-J5-4	Master Asset Securitization Tr RMBS Ser 2005- 2 CI 4A1 5.500% 03/25/35	03/01/2025	Paydown		54,013	54,013	54,975	54,280		(267)		(267)		54,013				445	03/25/2035	3.B FM
..576434-N2-6	Master Asset Securitization Tr RMBS Ser 2005- 3 CI 6A1 5.500% 04/25/35	02/01/2025	Paydown		8	8	6	6						6		1	1		04/25/2035	4.A FM
..59166E-AA-3	Mellife Securitization Trust RMBS Ser 2019-1A CI A 3.750% 04/25/58	03/01/2025	Paydown		11,724	11,724	11,891	11,826		(102)		(102)		11,724				69	04/25/2058	1.A
..59980D-AA-9	Mill City Mortgage Trust RMBS Ser 2023-NQM1 CI A1 6.050% 10/25/67	03/01/2025	Paydown		28,481	28,481	28,110	28,150		331		331		28,481				297	10/25/2067	1.A
..59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 CI A1B 6.000% 04/25/66	03/01/2025	Paydown		280,573	280,573	295,277	287,379		(6,806)		(6,806)		280,573				1,546	04/25/2066	1.A
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 CI A1 2.750% 07/25/59	03/01/2025	Paydown		14,543	14,543	14,612	14,552		(9)		(9)		14,543				73	07/25/2059	1.A
..61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024- INV1 CI A6 5.500% 01/26/54	03/01/2025	Paydown		644,044	644,044	636,124	637,395		6,649		6,649		644,044				6,229	01/26/2054	1.A
..64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2003-5 CI A17 4.852% 11/25/33	03/01/2025	Paydown		296	296	296	296		1		1		296				2	11/25/2033	1.A FM
..64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A CI A1B 3.500% 09/25/59	03/01/2025	Paydown		26,266	26,266	26,869	26,667		(401)		(401)		26,266				148	09/25/2059	1.A
..64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 CI A1 2.750% 11/25/59	03/01/2025	Paydown		42,308	42,308	44,764	43,595		(1,287)		(1,287)		42,308				199	11/25/2059	1.A
..64829G-AA-7	New Residential Mtg Ln Tr RMBS Ser 2016-2A CI A1 3.750% 11/25/35	03/01/2025	Paydown		15,408	15,408	16,082	15,812		(404)		(404)		15,408				100	11/25/2035	1.A FE
..64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A CI B1 3.815% 08/27/57	03/01/2025	Paydown		60,597	60,597	57,264	58,608		1,989		1,989		60,597				396	08/27/2057	1.A
..64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A CI A1 4.250% 12/25/57	03/01/2025	Paydown		100,724	100,724	107,696	105,365		(4,641)		(4,641)		100,724				677	12/25/2057	1.A
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 CI A1 3.250% 02/25/59	03/01/2025	Paydown		270,684	270,684	274,494	272,415		(1,731)		(1,731)		270,684				1,555	02/25/2059	1.A
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59	03/01/2025	Paydown		163,289	163,289	167,691	166,260		(2,970)		(2,970)		163,289				956	08/25/2059	1.A
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A CI A1B 6.296% 12/25/58	03/01/2025	Paydown		357,452	357,452	367,953	364,973		(7,521)		(7,521)		357,452				1,844	12/25/2058	1.A
..64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 CI A1 6.296% 11/25/52	03/01/2025	Paydown		458,817	458,817	454,495	454,654		4,163		4,163		458,817				4,216	11/25/2052	1.A

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 CI A6 4.820% 03/25/34	03/01/2025	Paydown		11	11	11	11						11					03/25/2034	1.A FM
..65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2 CI A6 5.355% 07/25/34	03/01/2025	Paydown		1,061	1,061	1,052	1,055		6		6		1,061				10	07/25/2034	1.A FM
..670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 CI A1 3.500% 01/25/62	03/01/2025	Paydown		505,384	505,384	504,360	504,061		1,323		1,323		505,384				4,864	01/25/2062	1.A FE
..670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 Q2 A1 6.120% 11/25/62	03/01/2025	Paydown		119,017	119,017	119,495	119,401		(384)		(384)		119,017				1,115	11/25/2062	1.A
..67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 CI A1 5.878% 12/25/63	03/01/2025	Paydown		1,777,588	1,777,588	1,777,572	1,776,799		789		789		1,777,588				19,259	12/25/2063	1.A
..67118L-AA-9	Onslow Bay Financial LLC Ser 22-NQM9 CI A1A 5.500% 09/25/62	03/01/2025	Paydown		306,153	306,153	305,668	305,574		579		579		306,153				3,616	09/25/2062	1.A FE
..67448L-AA-0	Onslow Bay Financial LLC Ser 2024-NQM1 CI A1 5.928% 11/25/63	03/01/2025	Paydown		227,088	227,088	227,085	226,981		107		107		227,088				2,193	11/25/2063	1.A
..69357Q-AD-8	Preston Ridge Partners Mtg RMBS Ser 21-RPL2 CI M1 2.930% 10/25/51	03/25/2025	Paydown		600,000	600,000	599,998	599,998		2		2		600,000				4,395	10/25/2051	1.C FE
..69380T-AA-9	Preston Ridge Partners Mrtg Ser 2023-NQM3 CI A1 5.228% 11/25/68	03/01/2025	Paydown		185,527	185,527	185,526	185,459		68		68		185,527				1,866	11/25/2068	1.A
..693977-AA-8	PPP Advisors LLC RMBS Ser 2024-NQM1 CI A1 6.265% 12/25/68	03/01/2025	Paydown		1,683,990	1,683,990	1,683,988	1,683,503		487		487		1,683,990				14,225	12/25/2068	1.A
..73015J-AG-3	PMT Loan Trust RMBS Ser 2025-INV2 CI A7 6.000% 02/25/56	03/01/2025	Paydown		34,342	34,342	34,474			(131)		(131)		34,342				172	02/25/2056	1.A FE
..74922P-AC-8	Residential Accredit Loans Inc RMBS Ser 2007-QA2 CI A3 4.735% 02/25/37	03/25/2025	Paydown		9,243	9,320	6,236	6,236						6,236		3,007	3,007	83	02/25/2037	1.A FM
..74942B-AB-7	Woodward Cap Management RMBS Ser 2025-CES2 CI A1B 5.603% 02/25/55	03/01/2025	Paydown		15,137	15,137	15,136							15,137				71	02/25/2055	1.A Z
..749971-AM-9	Radian Mortgage Capital Trust RMBS Ser 25-J1 CI J8 5.500% 07/25/55	03/01/2025	Paydown		65,383	65,383	64,789			594		594		65,383				300	07/25/2055	1.A FE
..76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A5 CI 2A3 6.000% 05/25/37	01/01/2025	Paydown			(1)	(1)	(1)						(1)		1	1		05/25/2037	5.B FM
..805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-3 CI AF6 4.072% 12/25/33	03/01/2025	Paydown		207	207	207	207						207				2	12/25/2033	1.A FM
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 CI A1 6.030% 03/25/67	03/01/2025	Paydown		248,809	248,809	247,116	247,204		1,605		1,605		248,809				1,749	03/25/2067	1.A FE
..863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004-14 CI 3A1 5.420% 10/25/34	03/01/2025	Paydown		8,830	8,830	8,905	8,855						8,855		(25)	(25)	112	10/25/2034	1.A FM
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 CI A1 3.875% 06/25/57	03/01/2025	Paydown		18,242	18,242	18,944	18,470		(228)		(228)		18,242				84	06/25/2057	1.A
..89175V-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-2 CI A1 3.250% 03/25/58	03/01/2025	Paydown		63,725	63,725	68,064	64,986		(1,261)		(1,261)		63,725				322	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 CI A1 3.250% 10/25/59	03/01/2025	Paydown		6,744	6,744	7,170	6,986		(241)		(241)		6,744				33	10/25/2059	1.A
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 CI A1 4.190% 04/25/67	03/01/2025	Paydown		25,737	25,737	25,737	25,724		12		12		25,737				180	04/25/2067	1.A
..92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 CI A1 4.190% 02/25/67	03/01/2025	Paydown		70,981	70,981	70,794	70,793		188		188		70,981				508	02/25/2067	1.A
..92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 CI A2 2.724% 02/25/67	03/01/2025	Paydown		94,306	94,306	93,704	93,766		9		9		93,776		530	530	652	02/25/2067	1.A
..92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 CI A2 3.250% 01/25/67	03/01/2025	Paydown		26,135	26,135	26,135	26,127		8		8		26,135				145	01/25/2067	1.B
..92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 CI A3 4.834% 01/25/67	03/01/2025	Paydown		23,404	23,404	23,403	23,396		8		8		23,404				141	01/25/2067	1.B
..927958-AA-6	Visio RMBS Ser 23-1 3.250% 03/25/58	03/01/2025	Paydown		704,616	704,616	704,615	704,105		511		511		704,616				5,795	03/25/2058	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..92837K-AA-9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/25/55	03/01/2025	Paydown		234,905	234,905	234,902	234,710		196		196		234,905				439	08/25/2055	1.A
..92839C-AA-5	Visio Trust RMBS Ser 2023-2 CI A1 6.598% 10/25/58	03/01/2025	Paydown		579,629	579,629	579,626	579,438		191		191		579,629				5,859	10/25/2058	1.A FE
..92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 CI A7 6.511% 10/25/33	03/01/2025	Paydown		1,777	1,777	1,750	1,761		15		15		1,777				19	10/25/2033	3.C FM
..93934F-QM-2	Washington Mutual MSC Mtg PT RMBS Ser 2005-8 CI 1A8 5.500% 10/25/35	03/25/2025	Paydown		384	552	556	554						554		(170)	(170)	6	10/25/2035	5.B FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					27,846,321	27,840,055	27,845,586	27,561,242	1,843	24,400		26,243		27,829,757		16,564	16,564	267,625	XXX	XXX
..05604F-AA-3	Bway Mortgage Trust CMBS Ser 2013-1515 CI A1 2.809% 03/10/33	03/01/2025	Paydown		547,509	547,509	561,779	547,407		102		102		547,509				2,609	03/10/2033	1.A
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 CI ASB 3.429% 09/15/48	03/01/2025	Paydown		271,293	271,293	279,429	271,247		47		47		271,293				1,550	09/15/2048	1.A
..06541T-AY-5	BANK CMBS Ser 2020-BN29 CI A1 0.549% 11/15/53	03/01/2025	Paydown		145,702	145,702	145,701	145,676		26		26		145,702				134	11/15/2053	1.A
..92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A 3.755% 08/10/31	03/01/2025	Paydown		21,249	21,249	22,115	21,333		(84)		(84)		21,249				133	08/10/2031	1.A
..95002X-BA-2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C57 CI A1 0.903% 08/15/53	03/01/2025	Paydown		89,939	89,939	89,937	89,912		28		28		89,939				140	08/15/2053	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,075,692	1,075,692	1,098,961	1,075,575		119		119		1,075,692				4,566	XXX	XXX
..00173U-AA-2	American Money Management CLO Ser 2022-27A CI A1A 6.722% 01/20/36	02/21/2025	Redemption	100.0000	22,650,000	22,650,000	22,650,000	22,650,000						22,650,000				536,735	01/20/2036	1.A FE
..00173U-AE-4	American Money Management CLO Ser 2022-27A CI AJ 7.043% 01/20/36	02/21/2025	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,893	01/20/2036	1.A FE
..00173U-AG-9	American Money Management CLO Ser 2022-27A CI B1 7.393% 01/20/36	02/21/2025	Redemption	100.0000	15,650,000	15,650,000	15,650,000	15,650,000						15,650,000				408,286	01/20/2036	1.C FE
..00173U-AL-8	American Money Management CLO Ser 2022-27A CI C 8.393% 01/20/36	02/21/2025	Redemption	100.0000	7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				215,388	01/20/2036	1.F FE
..00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A CI AR3 5.684% 01/15/32	01/15/2025	Paydown		295,540	295,540	295,540	295,540						295,540				4,560	01/15/2032	1.A FE
..02157J-AA-3	Alterna Funding LLC ABS Ser 2024-1A CI A 6.260% 05/16/39	02/15/2025	Paydown		494,492	494,492	494,492	494,492						494,492				4,674	05/16/2039	1.A FE
..03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 5.615% 04/20/31	01/21/2025	Paydown		5,228,257	5,228,257	5,228,257	5,228,257						5,228,257				79,352	04/20/2031	1.A FE
..04018N-AN-1	Ares CLO Ser 2020-56A CI AR 5.722% 10/25/34	01/27/2025	Redemption	100.0000	2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				44,214	10/25/2034	1.A FE
..04018N-AQ-4	Ares CLO Ser 2020-56A CI BR 6.212% 10/25/34	01/27/2025	Redemption	100.0000	2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				46,089	10/25/2034	1.C FE
..04018N-AS-0	Ares CLO Ser 2020-56A CI CR 6.562% 10/25/34	01/27/2025	Redemption	100.0000	2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				37,766	10/25/2034	1.F FE
..05685X-AA-6	Bain Capital Credit CLO CLO Ser 2024-6A CI A1 5.620% 01/21/38	01/30/2025	NLAIC S/A Pension Risk Tfer		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				37,639	01/21/2038	1.A FE
..05685X-AC-2	Bain Capital Credit CLO CLO Ser 2024-6A CI A2 5.840% 01/21/38	01/30/2025	NLAIC S/A Pension Risk Tfer		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				11,486	01/21/2038	1.A FE
..05685X-AE-8	Bain Capital Credit CLO CLO Ser 2024-6A CL B 5.990% 01/21/38	01/30/2025	NLAIC S/A Pension Risk Tfer		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				17,654	01/21/2038	1.C FE
..09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX CI A-1 5.805% 07/21/30	01/21/2025	Paydown		1,452,162	1,452,162	1,452,162	1,452,162						1,452,162				22,857	07/21/2030	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 CI W 2.500% 07/21/30	01/21/2025	Paydown		49,036	49,036	49,036	49,036						49,036				629	07/21/2030	3.C FE
..14317X-AQ-9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1AR 5.725% 07/20/34	02/07/2025	Redemption	100.0000	4,900,000	4,900,000	4,900,000	4,900,000						4,900,000				88,994	07/20/2034	1.A FE
..14317X-AU-0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R 6.205% 07/20/34	02/07/2025	Redemption	100.0000	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				132,403	07/20/2034	1.C FE
..149837-AA-4	CBA Small Balance Comm Mtg Tr LBASS Frnch Ln Ser 2006-1A CIA 4.935% 06/25/38	03/25/2025	Paydown		3,124	3,124	1,241	1,241						1,241		1,882	1,882	35	06/25/2038	5.A FE
..15032E-AS-8	Cedar Funding Ltd CLO Ser 2017-8A CI CR 6.664% 10/17/34	02/20/2025	Redemption	100.0000	13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				314,682	10/17/2034	1.F FE
..15033T-AN-5	Cedar Funding Ltd CLO Ser 2020-12A CI A1R 5.692% 10/25/34	03/06/2025	Redemption	100.0000	12,144,072	12,144,072	12,144,072	12,144,072						12,144,072				263,772	10/25/2034	1.A FE
..15033T-AS-4	Cedar Funding Ltd CLO Ser 2020-12A CI BR 6.162% 10/25/34	03/06/2025	Redemption	100.0000	5,350,000	5,350,000	5,350,000	5,350,000						5,350,000				125,423	10/25/2034	1.C FE
..15033T-AU-9	Cedar Funding Ltd CLO Ser 2020-12A CI CR 6.512% 10/25/34	03/06/2025	Redemption	100.0000	600,000	600,000	600,000	600,000						600,000				14,836	10/25/2034	1.F FE
..29001Y-AA-1	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI A 6.103% 04/17/36	03/31/2025	Redemption	100.0000	51,300,000	51,300,000	51,300,000	51,300,000						51,300,000				1,439,342	04/17/2036	1.A FE
..29001Y-AC-7	Elmwood CLO 22 Ltd CLO Ser 2023-1A CI B 6.503% 04/17/36	03/31/2025	Redemption	100.0000	1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				59,837	04/17/2036	1.C FE
..31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A CI A 5.440% 08/15/36	01/15/2025	Paydown		638,007	638,007	637,984	637,980		27		27		638,007				2,892	08/15/2036	1.A FE
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A CI A 3.860% 10/15/54	03/15/2025	Paydown		17,836	17,836	18,788	18,609		(774)		(774)		17,836				107	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A CI A 3.930% 10/15/53	03/15/2025	Paydown		6,739	6,739	7,073	7,009		(270)		(270)		6,739				40	10/15/2053	1.A FE
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A CI A 3.840% 10/15/56	03/15/2025	Paydown		267,206	267,206	266,993	267,038		167		167		267,206				786	10/15/2056	1.A FE
..38218Q-AA-8	Goodgreen Trust LBASS Ser 2017-2A CI A 3.260% 10/15/53	03/15/2025	Paydown		124,957	124,957	124,943	124,946		10		10		124,957				228	10/15/2053	1.A FE
..55820J-BC-3	Madison Park Funding Ltd CLO Ser 2016-21A CI AARR 5.644% 10/15/32	01/15/2025	Paydown		418,941	418,941	418,941	418,941						418,941				6,421	10/15/2032	1.A FE
..55952M-AA-1	Magnetite CLO Ltd CLO Ser 2023-34A CI A 6.162% 04/20/36	02/27/2025	Various		44,650,000	44,650,000	44,650,000	44,650,000						44,650,000				1,023,078	04/20/2036	1.A FE
..55952M-AC-7	Magnetite CLO Ltd CLO Ser 2023-34A CI B 6.793% 04/20/36	02/27/2025	Redemption	100.0000	3,450,000	3,450,000	3,450,000	3,450,000						3,450,000				86,839	04/20/2036	1.C FE
..55955L-AJ-1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR 5.685% 01/20/35	01/15/2025	Call	100.0000	10,850,000	10,850,000	10,850,000	10,850,000						10,850,000				155,750	01/20/2035	1.A FE
..55955L-AL-6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR 6.155% 01/20/35	01/15/2025	Call	100.0000	3,350,000	3,350,000	3,350,000	3,350,000						3,350,000				51,850	01/20/2035	1.C FE
..55955L-AN-2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR 6.455% 01/20/35	01/21/2025	Paydown		600,000	600,000	600,000	600,000						600,000				9,717	01/20/2035	1.F FE
..64133R-AJ-5	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI A1R 5.695% 10/20/35	02/28/2025	Redemption	100.0000	11,050,000	11,050,000	11,050,000	11,050,000						11,050,000				236,393	10/20/2035	1.A FE
..64133R-AL-0	Neuberger Berman CLO Ltd Ser 2020-38A CI BR 6.205% 10/20/35	02/28/2025	Various		7,700,000	7,700,000	7,700,000	7,700,000						7,700,000				178,907	10/20/2035	1.C FE
..64133R-AN-6	Neuberger Berman CLO Ltd CLO Ser 2020-38A CI CR 6.555% 10/20/35	02/28/2025	Various		4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				113,919	10/20/2035	1.F FE
..69121C-AA-0	Owl Rock CLO VIII, LLC CLO Ser 22-8A CI AT 6.822% 11/20/34	03/31/2025	Redemption	100.0000	7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				197,597	11/20/2034	1.A FE
..74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 5.550% 03/23/35	03/24/2025	Paydown		11,039	11,039	613	613		10,426		10,426		11,039				157	03/23/2035	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt CI A-1 PTP 5.359% 03/22/38	03/24/2025	Paydown		11,119	11,119	7,547	8,734		2,386		2,386		11,119				155	03/22/2038	1.A FE
..74042H-AC-1	Preferred Term Sec Ltd LBASS XIX Nt CI B PTP 5.161% 12/22/35	03/24/2025	Paydown		6,647	6,647	6,648	6,648						6,647				88	12/22/2035	1.0 FE
..74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 4.649% 03/22/38	03/24/2025	Redemption	100.0000	2,429	2,429	2,429	2,429						2,429				31	03/22/2038	1.A FE
..74989M-AA-9	RR Ltd CLO Ser 2023-26A CI A1 6.082% 04/15/38	03/17/2025	Redemption	100.0000	23,900,000	23,900,000	23,900,000	23,900,000						23,900,000				639,394	04/15/2038	1.A FE
.78108Y-AL-6	RR LTD CLO Ser 2017-1A CI A1AB 5.714% 07/15/35	03/04/2025	Call	100.0000	1,400,000	1,400,000	1,346,100	1,367,395		(378)		(378)		1,367,017		32,983	32,983	32,374	07/15/2035	1.A FE
..846031-AN-2	Southwick Park CLO Ltd CLO Ser 2019-4A CI A1R 5.615% 07/20/32	01/21/2025	Paydown		762,077	762,077	762,077	762,077						762,077				11,566	07/20/2032	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Agency - CLOs/CBOs/CDOs (Unaffiliated)					291,183,680	291,183,680	291,114,936	291,137,219		11,594		11,594		291,148,814		34,865	34,865	6,679,835	XXX	XXX
..03237C-AB-8	AXIS Equipment Finance Ser 2024-1A CI A2 5.380% 01/21/31	03/21/2025	Paydown		168,401	168,401	168,383	168,388		13		13		168,401				1,470	01/21/2031	1.A FE
..04047J-AA-3	Arivo Accept Auto Ln ABS Ser 2022-2A CI A 6.900% 01/16/29	03/16/2025	Paydown		793,281	793,281	791,350	792,512		769		769		793,281				9,089	01/16/2029	1.0 FE
..05335J-AB-9	Auxillior Term Funding LLC Ser 23-1A CI A2 6.180% 12/15/28	03/15/2025	Paydown		932,623	932,623	932,532	932,570		53		53		932,623				9,402	12/15/2028	1.A FE
..06742L-AX-1	Barclays Dryrock Issuance Tr Ser 23-1 CI A 4.720% 02/15/29	02/04/2025	Scotia Capital		16,385,766	16,350,000	16,117,523	16,232,382		8,350		8,350		16,240,732		145,034	145,034	107,183	02/15/2029	1.A FE
..08862G-AA-2	Bankers Healthcare Group ABS Ser 2023-B CI A 6.920% 12/17/36	03/17/2025	Paydown		51,707	51,707	51,701	51,702		6		6		51,707				594	12/17/2036	1.A FE
..08862H-AA-0	Bankers Healthcare Group ABS Ser 2024-1A CI A 5.810% 04/17/35	03/17/2025	Paydown		291,701	291,701	291,676	291,678		23		23		291,701				2,683	04/17/2035	1.A FE
..12511Q-AB-5	CG Receivables Trust LBASS Ser 2023-2 CI A2 6.280% 04/14/32	03/14/2025	Paydown		837,920	837,920	837,904	837,908		13		13		837,920				8,162	04/14/2032	1.A FE
..14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A CI A2 5.580% 07/20/32	03/20/2025	Paydown		58,314	58,314	58,301	58,304		10		10		58,314				694	07/20/2032	1.A FE
..14688G-AB-0	Carvana Auto Receivables Trust Ser 23-P3 CI A2 6.090% 11/10/26	03/10/2025	Paydown		56,972	56,972	56,968	56,971		1		1		56,972				579	11/10/2026	1.A FE
..20166R-AA-6	Commercial Equipment Finance ABS Ser 2024-1A CI A 5.970% 07/16/29	03/15/2025	Paydown		110,442	110,442	110,431	110,433		1		1		110,434		8	8	1,083	07/16/2029	1.A FE
..22767D-AA-6	Crossroads Asset Trust ABS Ser 2022-A CI A 6.350% 04/21/31	03/20/2025	Paydown		178,116	178,116	178,113	178,114		1		1		178,116				1,804	04/21/2031	1.A FE
..227927-AB-6	Crossroads Asset Trust ABS Ser 2024-A CI A2 5.900% 08/20/30	03/20/2025	Paydown		400,417	400,417	400,393	400,398		19		19		400,417				4,000	08/20/2030	1.A FE
..25216B-AB-8	Dext ABS Ser 23-1 CI A2 5.990% 03/15/32 Discover Card Mstr Tr Ser 23-A2 CI A 4.930%	03/15/2025	Paydown		1,023,067	1,023,067	1,022,976	1,023,036		31		31		1,023,067				9,823	03/15/2032	1.A FE
..254683-CZ-6	Ent Auto Receivables Trust Ser 23-1A CI A2 06/15/28	02/04/2025	Bank of America BIRD Dealer		14,821,342	14,731,000	14,615,914	14,669,175		3,872		3,872		14,673,047		148,296	148,296	100,866	06/15/2028	1.A FE
..293601-AC-4	Exeter Automobile Rec Trust Ser 23-4A QL A3 6.220% 08/16/27	03/16/2025	Paydown		604,128	604,128	604,081	604,115		13		13		604,128				6,220	08/16/2027	1.A FE
..30166T-AC-7	Exeter Automobile Rec Trust Ser 23-4A QL B 6.060% 09/15/26	01/15/2025	Paydown		416,507	416,507	416,483	416,504		2		2		416,507				2,103	09/15/2026	1.A FE
..30166T-AD-5	First Help Financial ABS Ser 2024-2A CI A2 6.310% 10/15/27	03/15/2025	Paydown		4,224,324	4,224,324	4,224,054	4,224,250		74		74		4,224,324				49,482	10/15/2027	1.0 FE
..30336A-AC-5	First Help Financial ABS Ser 2024-2A CI A2 5.890% 06/15/30	03/15/2025	Paydown		585,129	585,129	585,100	585,104		26		26		585,129				5,653	06/15/2030	1.0 FE
..31568A-AB-2	First Help Financial LLC Ser 2024-1A CI A2 5.690% 02/15/30	03/15/2025	Paydown		466,668	466,668	466,633	466,643		24		24		466,668				4,358	02/15/2030	1.0 FE
..35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 CI A2 5.490% 01/16/29	03/15/2025	Paydown		202,936	202,936	202,930	202,933		3		3		202,936				1,856	01/16/2029	1.A FE

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..36271B-AC-5	GLS Auto Rec Trust ABS Ser 2024-4A CI A2 4.430% 12/17/29	03/15/2025	Paydown		85,311	85,311	85,308	85,309		2		2		85,311				945	12/17/2029	1.A FE
..37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A CI A2 5.240% 03/15/30	03/15/2025	Paydown		188,487	188,487	188,484	188,484		3		3		188,487				1,649	03/15/2030	1.A FE
..37989E-AC-0	GLS Auto Rec Trust ABS Ser 2024-3A CI A2 5.590% 10/15/29	03/15/2025	Paydown		53,020	53,020	53,020	53,020						53,020				487	10/15/2029	1.A FE
..387422-AB-4	SCFGP 2023-1A B ABS Se 23-1A CI A2 6.510% 05/20/30	03/20/2025	Paydown		6,007,020	6,007,020	6,006,237	6,006,549		471		471		6,007,020				93,329	05/20/2030	1.A FE
..50117B-AB-6	Kubota Credit Owner Trust Ser 2024-1A CI A2 5.390% 01/15/27	03/15/2025	Paydown		379,203	379,203	379,198	379,199		4		4		379,203				3,338	01/15/2027	1.A FE
..50246*-AH-2	20 Gates - LWNV Funding LLC (R Nt 7.019% 12/05/28	03/14/2025	Redemption	100.0000	10,312,500	10,312,500	10,312,500	8,742,037						10,312,500				101,803	12/05/2028	1.F PL
..525935-AB-8	Lendbuzz Securitization Trust Ser 2024-1A CI A2 6.190% 08/15/29	03/15/2025	Paydown		162,053	162,053	162,038	162,043		9		9		162,053				1,609	08/15/2029	1.D FE
..52609Y-AB-7	Lendbuzz Securitization Trust ABS Ser 2024-3A CI A2 4.970% 10/15/29	03/15/2025	Paydown		84,553	84,553	84,768	84,734		(181)		(181)		84,553				1,051	10/15/2029	1.C FE
..551925-AA-8	M&T Equipment Notes Ser 23-1A CI A2 6.090% 07/15/30	03/15/2025	Paydown		2,531,141	2,531,141	2,531,050	2,531,113		27		27		2,531,141				26,357	07/15/2030	1.A FE
..59549W-AB-9	Mid State Tr LBASS Ser 11 CI M1 5.598% 07/15/38	03/15/2025	Paydown		18,938	18,938	18,938	18,938						18,938				158	07/15/2038	2.B FE
..62890Q-AB-1	NMEF Funding LLC ABS Ser 23-1 CI A2 6.570% 06/17/30	03/15/2025	Paydown		1,779,785	1,779,785	1,779,778	1,779,774		12		12		1,779,785				19,073	06/17/2030	1.A FE
..62919U-AB-9	NMEF Funding LLC ABS Ser 2024-A CI A2 5.150% 12/15/31	03/15/2025	Paydown		262,625	262,625	262,596	262,601		24		24		262,625				2,388	12/15/2031	1.A FE
..674921-AB-7	OCCU 2023-1A A2 Ser 23-1A CI A2 6.230% 04/15/27	03/15/2025	Paydown		1,122,569	1,122,569	1,122,457	1,122,530		38		38		1,122,569				11,564	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	03/14/2025	Paydown		601,231	601,231	601,128	601,221		10		10		601,231				3,565	09/14/2027	1.A FE
..70163#-AA-0	Parliament Funding I Nt 7.810% 07/15/30	01/15/2025	Redemption	100.0000	445,295	445,295	445,295	445,295						445,295				8,725	07/15/2030	1.A PL
..74113Q-AC-5	Prestige Auto Receivables Tr ABS Ser 2024-1A CI A2 5.690% 05/17/27	03/17/2025	Paydown		609,693	609,693	609,657	609,678		16		16		609,693				5,834	05/17/2027	1.A FE
..75525H-AA-8	Reach Financial, LLC ABS Ser 2024-2A CL A 5.880% 07/15/31	03/15/2025	Paydown		202,351	202,351	202,341	202,342		10		10		202,351				1,957	07/15/2031	1.C FE
..75525P-AA-0	Reach Financial ABS Ser 25-1A CI A 4.960% 08/16/32	03/16/2025	Paydown		489,018	489,018	489,003		16			16		489,018				2,096	08/16/2032	1.C FE
..75526P-AA-9	Reach Financial LLC Ser 2024-1A CI A 6.300% 02/18/31	03/18/2025	Paydown		8,345	8,345	8,345	8,345						8,345				131	02/18/2031	1.B FE
..75526P-AA-9	Reach Financial LLC Ser 2024-1A CI A 6.300% 02/18/31	02/18/2025	Paydown		20,168	20,168	20,168	20,168						20,168				159	02/18/2031	1.C FE
..78397W-AC-0	SCF Equipment Trust LLC ABS Ser 2022-2A CI A3 6.500% 10/21/30	03/21/2025	Paydown		3,043,263	3,043,263	3,033,551	3,039,395		3,867		3,867		3,043,263				32,539	10/21/2030	1.A FE
..78437D-AB-6	SCF Equipment Trust Llc ABS Ser 2025-1A CI A2 4.820% 07/22/30	02/27/2025	NLAIC S/A Pension Risk Tfer		1,499,977	1,500,000	1,499,980		(3)			(3)		1,499,977				5,423	07/22/2030	1.A FE
..802927-AC-7	Santander Drive Auto Receivabl Ser 23-4 CI A2 6.180% 02/16/27	03/15/2025	Paydown		2,106,345	2,106,345	2,106,320	2,106,334		11		11		2,106,345				18,903	02/16/2027	1.A FE
..802927-AD-5	Santander Drive Auto Receivabl Ser 23-4 CI A3 5.730% 04/17/28	03/15/2025	Paydown		1,328,744	1,328,744	1,328,487	1,328,658		86		86		1,328,744				19,034	04/17/2028	1.A FE
..89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 CI A 2.750% 03/17/38	03/01/2025	Paydown		5,383	5,383	5,382	5,377		6		6		5,383				37	03/17/2038	1.A FE
..89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A CI A 6.360% 12/15/27	03/15/2025	Paydown		391,190	391,190	391,162	391,172		17		17		391,190				3,858	12/15/2027	1.E FE
..90783X-AA-9	Union Pacific RR PTC Ser 2007-3 6.176% 01/02/31	01/02/2025	Redemption	100.0000	6,018	6,018	6,018	6,018						6,018				186	01/02/2031	1.C FE

STATEMENT AS OF MARCH 31, 2025 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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..91825K-AA-5	VineBrook Homes RMBS Ser 2023 SFR1 Cl A 4.750% 12/17/40	03/01/2025	Paydown		804,905	804,905	745,581	759,292		45,613		45,613		804,905				7,496	12/17/2040	1.A FE
..92891P-AC-7	VStrong Auto Receivables Trust ABS Ser 2024-A Cl A2 5.790% 08/16/27	03/16/2025	Paydown		136,531	136,531	136,523	136,527		4		4		136,531				1,312	08/16/2027	1.A FE
..000000-00-0	Essar Oil UK Element Funding Sr Nt 7.867% 10/18/26	03/06/2025	Redemption 100.0000		5,067,568	5,067,568	5,067,568	5,067,568						5,067,568				151,504	10/18/2026	1.F Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					82,362,991	82,236,906	81,816,327	78,446,841		63,366		63,366		82,069,654		293,338	293,338	853,614	XXX	XXX
..040094-AA-2	Ares PCS II Rated Note Class A Senior Note 3.834% 11/10/33	02/28/2025	Redemption 100.0000		403,439	403,439	403,439	354,951						403,439				7,307	11/10/2033	2.B PL
..040094-AB-0	Ares PCS II Rated Note Class B Senior Note 4.947% 04/09/33	02/28/2025	Redemption 100.0000		146,705	146,705	146,705	129,073						146,705				3,208	04/09/2033	3.B PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					550,144	550,144	550,144	484,024						550,144				10,515	XXX	XXX
..02376L-AA-3	Amer Airline PTC Ser 21-1B PTT 3.950% 01/11/32	01/11/2025	Various		164,925	164,925	165,131	165,070		(145)		(145)		164,925				3,257	01/11/2032	2.B FE
..02377L-AA-2	American Airlines Inc Secured Ser AA 3.150% 08/15/33	02/15/2025	Redemption 100.0000		135,718	135,718	135,718	135,718						135,718				2,138	08/15/2033	1.F FE
..02378M-AA-9	American Airlines Inc Secured Ser A 3.500% 08/15/33	02/15/2025	Redemption 100.0000		333,866	333,866	334,538	334,323		(457)		(457)		333,866				5,843	08/15/2033	2.B FE
..02378W-AA-7	American Airlines Inc LBASS EETC Ser 2017-1B 4.950% 08/15/26	02/15/2025	Redemption 100.0000		501,750	501,750	487,985	500,282		1,468		1,468		501,750				12,418	08/15/2026	3.A FE
..02379D-AA-8	American Airlines Inc Secured Ser B 3.850% 08/15/29	02/15/2025	Redemption 100.0000		839,153	839,153	848,428	844,288		(5,135)		(5,135)		839,153				16,154	08/15/2029	3.C FE
..046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A Cl B 2.080% 02/15/27	03/15/2025	Paydown		357,393	357,393	357,322	357,388		5		5		357,393				1,492	02/15/2027	1.A FE
..165183-CZ-5	Chesapeake Funding II ABS Ser 23-2A Cl A1 6.160% 10/15/35	03/17/2025	Paydown		237,945	237,945	237,922	237,928		17		17		237,945				2,393	10/15/2035	1.A FE
..29375R-AB-2	Enterprise Fleet Financing LLC Ser 2024-2 Cl A2 5.740% 12/20/26	03/20/2025	Paydown		76,416	76,416	76,411	76,413		3		3		76,416				965	12/20/2026	1.A FE
..44328U-AB-2	HPEFS 2023-2A A2 Ser 23-2A Cl A2 6.040% 01/21/31	03/21/2025	Paydown		588,609	588,609	588,564	588,599		10		10		588,609				5,793	01/21/2031	1.A FE
..45886*-AA-2	Internal Rev Svc Campus Sr Nt Kansas City 4.549% 09/15/42	03/15/2025	Redemption 100.0000		82,501	82,501	82,790	82,765		(264)		(264)		82,501				626	09/15/2042	1.E
..607120-FL-1	Mobile Airport Authority Sr Nt Ser A1 3.180% 05/09/39	02/09/2025	Redemption 100.0000		169,427	169,427	169,427	169,427						169,427				1,347	05/09/2039	1.F
..737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29	03/15/2025	Paydown		88,324	88,324	88,317	88,320		4		4		88,324				797	11/15/2029	1.A FE
..84859M-AA-5	Spirit Air LBASS PTC Ser 2017-1 PTT B 3.800% 02/15/26	02/15/2025	Redemption 100.0000		325,018	325,018	331,509	326,682		(1,663)		(1,663)		325,018				6,176	02/15/2026	5.A FE
..90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27	01/15/2025	Redemption 100.0000		516,942	516,942	576,130	551,600		(34,658)		(34,658)		516,942				7,593	10/15/2027	1.E FE
..90932N-AA-1	United Airlines LBASS PTC Ser 2018-1 Cl B 4.600% 09/01/27	03/01/2025	Redemption 100.0000		619,812	619,812	619,812	619,812						619,812				14,256	09/01/2027	3.A FE
..90932V-AA-3	United Air PTC Ser 2020-1 Cl B PTT 4.875% 01/15/26	01/15/2025	Redemption 100.0000		56,000	56,000	59,134	56,954		(954)		(954)		56,000				683	01/15/2026	2.A FE
..91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls 5.400% 12/15/26	03/15/2025	Redemption 100.0000		82,882	82,882	82,882	82,882						82,882				747	12/15/2026	1.A
..96328G-BG-1	Wheels Fleet Lease Funding LLC ABS Ser 23-2A Cl A 6.460% 08/18/38	03/18/2025	Paydown		1,565,416	1,565,416	1,565,213	1,565,299		117		117		1,565,416				17,091	08/18/2038	1.A FE
..96328G-BM-8	Wheels Fleet Lease Funding LLC ABS Ser 2024-1A Cl A1 5.490% 02/18/39	03/18/2025	Paydown		187,737	187,737	187,724	187,728		10		10		187,737				2,173	02/18/2039	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	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21	
									10	11	12	13	14								
CUSIP Ident- ification	Description	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 (10 + 11 - 12)	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	
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					6,929,834	6,929,834	6,994,957	6,971,478		(41,642)		(41,642)		6,929,834				101,942	XXX	XXX	
..302704-AA-9	FW Energy Asset Issuer LLC Class A 7.151% 08/25/44	03/25/2025	Paydown		205,913	205,913	205,913	205,913						205,913				2,708	08/25/2044	1.F PL	
..302704-AB-7	FW Energy Asset Issuer LLC Class B 8.106% 08/25/44	03/25/2025	Paydown		107,967	107,967	107,967	107,967						107,967				1,500	08/25/2044	2.B PL	
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					313,880	313,880	313,880	313,880						313,880				4,208	XXX	XXX	
1889999999. Total - Asset-Backed Securities (Unaffiliated)					414,687,248	414,554,897	414,155,778	410,391,110	1,843	81,691		83,534		414,342,481		344,767	344,767	7,958,599	XXX	XXX	
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX	
1909999997. Total - Asset-Backed Securities - Part 4					414,687,248	414,554,897	414,155,778	410,391,110	1,843	81,691		83,534		414,342,481		344,767	344,767	7,958,599	XXX	XXX	
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					414,687,248	414,554,897	414,155,778	410,391,110	1,843	81,691		83,534		414,342,481		344,767	344,767	7,958,599	XXX	XXX	
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,013,566,870	1,014,614,931	1,020,586,703	1,013,434,254	1,843	(235,598)	(1,533,910)	1,300,155	87,593	1,017,324,970	1,464,788	(3,501,633)	(2,036,845)	19,284,842	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						XXX													XXX	XXX	
5989999997. Total - Common Stocks - Part 4						XXX													XXX	XXX	
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						XXX													XXX	XXX	
5999999999. Total - Preferred and Common Stocks						XXX													XXX	XXX	
6009999999 - Totals					1,013,566,870	XXX	1,020,586,703	1,013,434,254	1,843	(235,598)	(1,533,910)	1,300,155	87,593	1,017,324,970	1,464,788	(3,501,633)	(2,036,845)	19,284,842	XXX	XXX	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2022	04/01/2025	18,810	7,512,274	399.38	233,430								(19,256)				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								(12,989)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/01/2025	22,782	7,349,877	322.62	192,962								(15,991)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	23,866	7,699,155	322.6	202,622			558					(16,746)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	11,892	3,797,224	319.3	114,761			316					(9,484)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/01/2025	48,632	19,257,671	395.99	597,197								(49,492)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/02/2025	28,224	11,148,316	394.99	357,320			329					(29,585)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/03/2025	28,804	11,412,594	396.22	351,405			646					(29,068)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/07/2022	04/04/2025	56,752	22,500,021	396.46	687,838			1,895					(56,846)				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								(14,465)				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			174					(15,637)				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			2,242		2			(28,826)				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			1,322					(39,658)				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			1,615		4			(16,150)				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			2,736		5			(24,621)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/08/2025	60,175	23,702,280	393.89	831,617			5,360					(68,919)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/09/2025	34,034	13,439,295	394.88	457,075			3,364					(37,844)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/10/2025	38,269	15,090,445	394.33	522,749			4,324					(43,242)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/14/2022	04/11/2025	81,697	32,064,596	392.48	1,178,893			10,825					(97,429)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/01/2025	20,119	6,258,216	311.06	123,665								(10,334)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/04/2025	49,029	15,187,198	309.76	323,652			899					(26,971)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/07/2025	13,340	4,161,177	311.93	78,503			435					(6,524)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/08/2025	17,013	5,295,994	311.3	103,662			669					(8,607)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/11/2025	57,548	17,907,280	311.17	353,766			3,255					(29,291)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/18/2022	04/14/2025	10,921	3,393,364	310.72	68,898			822					(5,689)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2022	04/04/2025	10,928	4,487,877	410.66	83,256			231					(6,944)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2022	04/04/2025	15,227	6,198,018	407.04	132,201			368		16			(11,027)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	04/18/2022	04/07/2025	7,117	2,911,105	409.04	57,630			320		14			(4,794)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 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			448		255			(5,757)				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			3,478		5,716			(31,298)				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			1,021		1,965			(7,067)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/07/2025	16,718	5,306,476	317.41	185,570			1,033		1			(15,493)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/08/2025	17,658	5,703,328	322.99	158,921			1,031					(13,256)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/11/2025	23,701	7,533,167	317.84	259,290			2,396		18			(21,568)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/11/2025	12,293	3,926,245	319.39	126,986			1,174		1			(10,563)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/11/2025	12,223	3,949,576	323.13	109,517			1,012					(9,110)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/14/2025	17,267	5,512,413	319.25	179,574			2,152		10			(14,896)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/14/2025	3,594	1,425,585	396.69	42,262			506					(3,506)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/15/2025	66,825	26,371,877	394.64	837,319			10,794					(69,391)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/16/2025	39,496	15,578,838	394.44	498,046			6,873					(41,237)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/15/2025	15,847	5,084,905	320.88	155,140			2,000		2			(12,857)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/17/2025	36,739	11,749,030	319.8	375,102			5,516		40			(31,029)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/17/2025	10,883	3,513,725	322.85	98,931			1,455					(8,184)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/17/2025	84,715	33,316,029	393.27	1,107,230			16,283					(91,591)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/21/2022	.04/17/2025	1,514	600,814	396.75	17,809			262					(1,473)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/21/2025	1,652	648,024	392.34	20,134			371					(1,670)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/22/2025	97,851	38,225,438	390.65	1,256,405			24,295		57			(104,122)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/23/2025	43,233	16,882,144	390.49	558,141			11,296		38			(46,212)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/24/2025	21,864	8,513,498	389.39	291,880			6,170		55			(24,145)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/25/2025	71,430	27,841,802	389.78	942,870			20,780		173			(77,923)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.04/28/2022	.04/25/2025	683	261,973	383.59	10,811			238		61			(893)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/28/2022	.04/01/2025	12,957	4,370,879	337.35	132,505								(11,198)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/28/2022	.04/11/2025	16,744	5,645,595	337.17	173,503			1,614		14			(14,526)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/28/2022	.04/15/2025	23,707	7,985,100	336.82	249,610			3,239		141			(20,820)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/28/2022	.04/16/2025	18,559	6,247,192	336.61	197,103			2,738		176			(16,425)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L10CEMIK50	.04/28/2022	.04/17/2025	35,223	11,846,870	336.34	378,175			5,597		528			(31,485)				03

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APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/24/2025	15,788	5,279,258	334.38	183,205		3,873		2,239			(15,155)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/22/2025	29,417	9,873,562	335.64	325,298		6,290		1,659			(26,958)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/28/2022	04/25/2025	18,904	6,335,840	335.15	213,300		4,701		1,958			(17,628)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/17/2025	59,122	18,319,057	309.85	323,017		4,785					(26,918)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/22/2025	27,540	8,569,547	311.17	140,165		2,713					(11,627)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/25/2025	51,767	16,027,082	309.6	288,266		6,359					(23,846)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/29/2022	04/28/2025	12,951	4,015,630	310.06	70,436		1,743					(5,810)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/29/2022	04/17/2025	36,929	14,965,242	405.24	267,701		3,970		13,054			(22,329)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/29/2022	04/17/2025	6,493	2,610,350	402.05	52,956		785		6,925			(4,417)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/29/2022	04/22/2025	8,485	3,414,755	402.43	68,483		1,327		10,095			(5,686)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/29/2022	04/25/2025	24,587	9,903,269	402.78	196,310		4,334		29,796			(16,254)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/29/2022	04/28/2025	4,558	1,840,299	403.77	35,165		871		4,777			(2,904)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	3,402	1,344,408	395.17	33,000		823					(2,742)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	54,384	21,193,573	389.7	629,771		16,267		302			(52,287)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/30/2025	37,121	14,456,124	389.43	433,576		11,589		284			(35,965)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/01/2025	30,650	11,962,203	390.28	348,801		9,635		169			(28,906)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	76,070	29,596,683	389.07	899,912		25,664		947			(74,510)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	2,991	1,180,058	394.49	29,794		929		3			(2,460)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	52,336	20,291,640	387.72	646,871		20,752		1,987			(53,362)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2025	27,653	10,757,975	389.03	328,245		10,821		633			(27,053)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2025	23,148	9,003,685	388.96	275,462		9,325		606			(22,682)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/02/2025	21,709	6,827,191	314.48	215,792		6,154		6,999			(17,867)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/05/2025	14,293	4,509,807	315.53	136,639		4,262		3,434			(11,282)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	05/06/2025	15,307	4,839,889	316.19	142,660		4,577		2,917			(11,768)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/22/2025	33,015	10,575,400	320.32	259,169		5,053		93			(21,658)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/25/2025	43,017	13,639,799	317.08	385,001		8,556		2,146			(32,083)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2025	20,023	6,329,798	316.13	186,412		4,647		2,299			(15,491)				03
APR 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2025	20,440	6,462,936	316.19	189,888		4,905		2,463			(15,766)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/09/2022	05/02/2025	30,717	9,735,763	316.95	277,375			7,910		3,162			(22,966)				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			856					(12,846)				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			2,671					(24,037)				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			3,548					(19,959)				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			3,114					(13,347)				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			5,574		2			(20,902)				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			4,166		15			(13,390)				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			7,019		420			(20,379)				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			6,008		495			(15,448)				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			387					(11,624)				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			1,537		30			(9,878)				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			2,499		1,155			(10,223)				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			8,576		7,537			(27,567)				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			4,890		9,899			(15,175)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/02/2025	34,288	11,389,235	332.16	368,293			10,571		20,141			(30,691)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/06/2025	20,866	6,920,371	331.65	229,102			7,397		16,602			(19,021)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/08/2025	13,811	4,577,667	331.44	153,042			5,214		12,383			(12,683)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/09/2025	22,768	7,528,328	330.65	260,084			9,092		26,305			(21,534)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/13/2025	14,806	4,884,131	329.88	174,467			6,716		22,605			(14,392)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/16/2022	05/15/2025	22,473	7,454,657	331.72	247,425			9,960		21,929			(20,374)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/15/2025	44,808	17,415,409	388.67	582,052			23,431		2,385			(47,927)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/09/2025	72,186	27,823,920	385.45	1,030,088			36,010		8,911			(85,288)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/13/2025	59,936	23,220,215	387.42	807,931			31,103		4,522			(66,649)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2022	05/14/2025	46,083	17,891,736	388.25	605,992			23,862		2,696			(49,944)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	04/29/2025	20,216	6,192,531	306.32	126,085			3,296					(10,595)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/02/2025	49,448	14,945,625	302.25	383,130			11,059		2			(32,106)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/06/2025	31,128	9,395,011	301.82	247,005			8,020		5			(20,622)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/09/2025	69,096	20,790,214	300.89	575,420			20,228		47			(47,907)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/20/2022	05/13/2025	31,377	9,478,578	302.09	246,384			9,537		14			(20,437)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.05/20/2022	.05/16/2025	62,303	18,789,453	301.58	502,735		20,793		68			(41,587)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	.05/20/2022	.05/19/2025	22,920	6,904,964	301.26	188,200		8,280		46			(15,525)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.04/28/2025	9,809	3,953,548	403.04	75,001		1,894		12,319			(6,314)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.05/02/2025	33,145	12,929,436	390.09	400,617		11,574		328,748			(33,603)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.05/02/2025	18,304	7,174,440	391.96	207,846		6,005		150,795			(17,433)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.05/09/2025	28,778	11,175,726	388.34	369,529		13,002		334,490			(30,794)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.05/13/2025	16,381	6,406,204	391.07	192,661		7,465		151,075			(15,996)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.05/20/2022	.05/19/2025	39,198	15,285,792	389.96	479,553		21,118		403,236			(39,596)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/19/2025	10,762	3,386,883	314.7	112,788		4,971		5,938			(9,321)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	45,526	17,529,617	385.05	685,160		28,391		9,502			(56,781)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	11,027	3,412,154	309.45	140,037		6,295		25,034			(11,563)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	13,642	4,383,346	321.31	110,638		4,974		616			(9,135)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	20,019	6,200,768	309.75	251,834		11,981		43,861			(20,737)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	15,184	4,888,228	321.94	120,255		5,721		625			(9,902)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	31,135	12,191,986	391.59	385,446		15,972		535			(31,943)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/16/2025	2,409	970,586	402.91	20,693		857					(1,715)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	32,297	12,428,332	384.81	490,596		22,054		8,654			(40,508)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/20/2025	25,713	10,070,917	391.67	318,067		14,298		600			(26,262)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/21/2025	10,114	3,903,161	385.93	148,772		6,818		1,994			(12,273)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/21/2025	11,209	4,382,397	390.98	141,679		6,493		371			(11,688)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	12,769	4,911,274	384.62	195,113		9,112		3,910			(16,081)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	13,896	5,440,145	391.49	173,005		8,080		405			(14,259)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/22/2025	2,264	915,710	404.41	18,567		867					(1,530)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	19,525	7,532,852	385.81	288,381		13,720		4,347			(23,746)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/23/2025	14,992	5,901,132	393.63	174,802		8,316		199			(14,394)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/09/2025	16,363	5,036,439	307.8	219,424		7,728		47,924			(18,302)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/09/2025	22,483	7,180,010	319.35	195,829		6,897		1,185			(16,334)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/24/2022	.05/12/2025	12,683	3,975,111	313.41	139,010		5,267		8,745			(11,563)				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 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			4,709		2,675			(10,091)				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			8,122		40,446			(16,244)				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			15,083		2,494			(30,167)				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			3,671		4,330			(11,013)				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			5,245		16,208			(12,422)				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			6,346		24,507			(13,281)				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			14,044		45,566			(28,088)				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			8,215		31,626			(15,088)				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			3,877		997			(7,121)				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			8,616		26,729			(15,205)				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			7,564		35,080			(13,092)				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			9,078		22,174			(14,333)				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			4,576		1,497			(7,225)				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			9,738		13,254			(14,855)				03
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			7,399		2,646			(12,806)				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			10,621		290			(18,382)				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			2,698		4			(4,336)				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			18,705		2,650			(29,534)				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			16,990		398			(26,827)				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			6,966		2,328			(10,810)				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			10,725		244			(16,643)				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			15,992		6,265			(24,395)				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			20,674		691			(31,537)				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			1,835					(2,799)				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			11,997		3,960			(28,414)				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			5,252		997			(11,529)				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			3,421		724			(7,332)				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			21,777		4,831			(43,554)				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			5,983		2,078			(11,218)				03

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MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/06/2022	05/20/2025	6,786	2,626,754	387.07	96,636			4,397		.878			(8,075)				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			33,063		5,358			(57,225)				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			4,000		.468			(6,429)				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			21,641		3,740			(33,011)				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			4,518		.672			(6,559)				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			6,138		1,555			(8,768)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4R0TD8PU41	06/06/2022	05/23/2025	58,831	22,995,316	390.87	690,165			33,261		.562,967			(57,567)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4R0TD8PU41	06/06/2022	05/30/2025	42,785	16,755,120	391.61	491,337			26,693		.389,011			(40,719)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4R0TD8PU41	06/06/2022	06/03/2025	28,619	11,156,827	389.84	349,114			20,178		.304,058			(28,826)				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			7,878		29,539			(13,635)				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			5,618		.780			(9,724)				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			6,940		22,559			(11,153)				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			4,858		.631			(7,808)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	27,218	10,545,747	387.46	361,722			20,984		5,668			(29,977)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	21,485	8,459,200	393.72	235,264			13,648		.605			(19,497)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	9,410	3,642,327	387.06	126,662			7,458		2,269			(10,487)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	10,647	4,181,440	392.75	120,306			7,083		.445			(9,961)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	14,014	4,342,864	309.9	178,956			9,758		.31,789			(14,885)				03
MAY 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	05/30/2025	16,273	5,236,004	321.76	132,950			7,250		1,072			(11,059)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/02/2025	8,631	2,711,352	314.14	94,682			5,410		.7,606			(7,854)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,397	2,633,980	313.69	93,708			5,436		8,443			(7,766)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/03/2025	8,185	2,656,495	324.57	59,830			3,471		.210			(4,958)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,521	6,988,516	310.31	284,216			17,225		50,031			(23,489)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	27,682	8,929,731	322.58	219,797			13,321		1,851			(18,165)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/04/2025	5,254	2,137,384	406.79	37,200			2,190		1			(3,080)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,233	2,789,998	385.72	101,337			6,054		2,575			(8,383)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/05/2025	7,505	2,950,428	393.12	83,833			5,008		.292			(6,935)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/09/2022	06/06/2025	22,156	8,560,566	386.38	304,643			18,463		.6,836			(25,177)				03

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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			19,483		722			(26,567)				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			1,273					(3,694)				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			1,252					(3,635)				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			2,238		19			(4,111)				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			3,841		13			(7,055)				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			7,457		208			(12,906)				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			20,555		48			(35,576)				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			2,235		7			(3,591)				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			7,362		367			(11,230)				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			18,245		106			(27,831)				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			3,435		39			(4,986)				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			3,430		26			(4,979)				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			2,749		212			(3,928)				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			12,233		161			(17,476)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/06/2025	27,007	8,053,904	298.21	206,427			12,522		1,312			(17,076)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/06/2025	41,029	12,376,784	301.66	261,453			15,860		317			(21,628)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/09/2025	6,781	2,018,915	297.74	53,160			3,362		469			(4,385)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/10/2022	06/09/2025	18,647	5,596,271	300.11	129,287			8,177		405			(10,665)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/11/2025	13,966	1,444,779	103.45	26,591			258		1,065			(2,324)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/17/2025	17,192	1,804,642	104.97	25,891			400		99			(2,249)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/17/2025	27,846	2,943,292	105.7	37,258			575		21			(3,237)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/14/2022	04/22/2025	19,349	2,036,673	105.26	27,901			563		138			(2,412)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/10/2025	50,195	5,138,504	102.37	111,082			7,173		47,525			(9,223)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	04/24/2025	21,832	2,285,856	104.7	33,120			735		612			(2,874)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	06/13/2025	94,273	9,622,468	102.07	218,054			14,644		106,018			(18,054)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	04/28/2025	20,829	2,175,991	104.47	32,847			852		1,187			(2,840)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	04/28/2025	20,036	2,107,554	105.19	28,130			730		347			(2,432)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/02/2025	98,099	10,133,627	103.3	185,996			5,518		29,207			(16,019)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/17/2022	05/02/2025	33,991	3,492,880	102.76	69,919			2,074		16,983			(6,022)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/09/2025	48,784	4,970,143	101.88	114,497		4,136		50,742			(9,795)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/13/2025	35,404	3,607,293	101.89	83,093		3,305		37,520			(7,082)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/16/2025	65,235	6,666,338	102.19	146,778		6,237		58,501			(12,474)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/19/2025	43,973	4,501,025	102.36	96,608		4,366		36,184			(8,187)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/20/2025	37,221	3,803,631	102.19	83,859		3,866		34,348			(7,100)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/23/2025	144,825	14,804,044	102.22	325,278		15,867		133,861			(27,462)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.05/30/2025	101,606	10,431,933	102.67	214,288		11,783		74,921			(17,974)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.06/03/2025	84,573	8,691,517	102.77	176,080		10,300		60,510			(14,714)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.06/06/2025	79,541	8,163,245	102.63	169,183		10,339		63,348			(14,099)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.06/17/2022	.06/06/2025	73,326	7,523,932	102.61	156,477		9,562		59,091			(13,040)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/20/2025	56,661	16,729,603	295.26	472,834		34,831		15,043			(39,185)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/23/2025	22,490	6,668,859	296.52	176,274		13,435		4,056			(14,568)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/24/2025	17,328	5,151,405	297.28	130,659		10,069		2,407			(10,788)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/27/2025	36,163	10,716,054	296.33	286,695		22,820		7,709			(23,607)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.05/02/2025	5,061	1,530,553	302.43	27,977		836					(2,428)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/10/2025	31,075	9,255,402	297.84	226,076		14,708		2,137			(18,910)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/13/2025	57,073	16,790,900	294.2	500,809		33,882		18,871			(41,773)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/16/2025	20,108	5,915,073	294.17	176,908		12,426		7,178			(14,715)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	BFM8T61CT2L1QCEMI K50	.06/28/2022	.06/17/2025	18,694	5,512,600	294.89	158,733		11,286		5,289			(13,191)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/10/2025	26,691	10,295,349	385.72	259,935		16,926		382,674			(21,762)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/13/2025	31,166	11,841,214	379.94	371,365		25,148		617,040			(31,004)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/16/2025	9,091	3,429,580	377.26	118,557		8,335		203,716			(9,871)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/17/2025	11,032	4,176,768	378.6	137,719		9,801		232,833			(11,455)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/20/2025	32,796	12,445,037	379.47	398,240		29,363		664,537			(33,034)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/23/2025	8,248	3,133,456	379.91	98,823		7,539		163,728			(8,175)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/24/2025	9,962	3,793,927	380.83	115,780		8,931		189,049			(9,569)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.06/27/2025	17,672	6,728,491	380.74	206,294		16,436		336,958			(17,002)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	.06/28/2022	.05/02/2025	16,232	6,360,196	391.83	122,971		3,680		135,572			(10,683)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.06/28/2022	.05/19/2025	1,364	532,925	390.63	10,948		499		13,242			(936)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.06/28/2022	.06/02/2025	219	85,466	391.06	1,742		101		2,097			(147)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	.06/28/2022	.06/06/2025	43,201	16,779,770	388.41	380,879		23,472		513,701			(32,007)				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		9,369		101,175			(9,266)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/07/2022	.07/03/2025	152,194	15,213,339	99.96	398,749		34,084		410,270			(32,985)				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		6,715		69,550			(7,952)				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		3,427		32,869			(4,006)				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		19,963		188,401			(22,459)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/07/2022	.06/23/2025	41,784	4,214,292	100.86	95,977		7,390		82,034			(8,013)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/07/2022	.06/24/2025	45,873	4,643,247	101.22	100,049		7,789		78,398			(8,345)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/07/2022	.06/27/2025	176,491	17,894,467	101.39	375,750		30,213		283,293			(31,255)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/07/2022	.06/30/2025	52,430	5,287,026	100.84	121,113		10,046		104,852			(10,046)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/03/2025	42,810	12,834,417	299.8	299,165		25,596		2,885			(24,770)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.06/27/2025	25,900	7,706,974	297.57	202,648		16,309		3,497			(16,872)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/01/2025	15,116	4,532,871	299.87	105,138		8,818		929			(8,721)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/03/2025	13,051	3,869,894	296.53	107,964		9,237		2,969			(8,939)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.06/30/2025	11,803	3,529,403	299.03	85,764		7,121		986			(7,121)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.06/27/2025	10,934	3,216,581	294.17	101,398		8,161		4,819			(8,442)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.06/30/2025	7,447	2,200,686	295.5	64,785		5,379		2,255			(5,379)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/01/2025	7,281	2,172,054	298.33	54,895		4,604		822			(4,553)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/07/2025	11,554	3,451,618	298.74	85,520		7,604		1,316			(7,055)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/08/2022	.07/07/2025	7,191	2,124,351	295.43	62,942		5,596		2,539			(5,192)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/06/2025	30,011	11,638,105	387.79	255,397		15,917		6,324			(21,705)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/09/2025	8,466	3,283,450	387.84	72,046		4,681		1,944			(6,106)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/10/2025	8,847	3,401,283	384.47	84,663		5,575		4,866			(7,168)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/13/2025	15,580	5,809,982	372.92	216,714		14,841		70,496			(18,297)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/13/2025	9,046	3,423,915	378.49	105,660		7,236		17,560			(8,921)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.07/11/2022	.06/16/2025	5,655	2,114,741	373.99	76,223		5,419		22,521			(6,417)				03

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JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/17/2025	5,705	2,139,264	374.97	74,623			5,370		19,941			(6,277)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/20/2025	20,851	7,817,808	374.93	273,570			20,397		74,611			(22,946)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/23/2025	8,049	3,014,867	374.56	106,972			8,252		30,821			(8,948)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/24/2025	6,280	2,348,593	374	84,901			6,622		26,026			(7,095)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/27/2025	23,986	8,990,837	374.83	316,621			25,506		90,494			(26,385)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	06/30/2025	9,674	3,633,398	375.58	124,893			10,379		33,564			(10,379)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/01/2025	11,174	4,197,453	375.65	144,031			12,091		38,623			(11,958)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/03/2025	11,908	4,451,821	373.85	162,426			13,909		52,420			(13,461)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/07/2025	12,195	4,568,664	374.64	162,679			14,477		49,581			(13,432)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/11/2022	07/08/2025	11,783	4,398,250	373.28	163,898			14,722		56,708			(13,520)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/27/2025	18,325	6,959,873	379.8	235,294			18,972		365,782			(19,626)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	06/30/2025	23,154	8,824,262	381.12	284,978			23,704		433,520			(23,704)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/01/2025	11,353	4,336,059	381.93	136,073			11,434		204,012			(11,308)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/03/2025	30,647	11,707,606	382.02	366,551			31,419		548,270			(30,405)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/07/2025	7,215	2,744,046	380.35	91,368			8,138		140,498			(7,551)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/11/2022	07/08/2025	12,709	4,851,432	381.72	153,893			13,836		231,304			(12,707)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	35,653	10,631,641	298.2	306,974			30,472		6,348			(25,393)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/18/2025	22,046	6,501,504	294.9	222,700			22,106		10,833			(18,422)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	12,834	3,840,628	299.25	104,984			10,681		1,712			(8,660)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/21/2025	7,631	2,261,489	296.34	72,050			7,330		2,581			(5,944)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,477	2,232,934	298.66	62,816			6,079		1,067			(5,211)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/15/2025	7,241	2,147,091	296.53	67,566			6,539		2,087			(5,605)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/11/2025	46,860	13,999,786	298.76	391,063			36,538		5,866			(32,558)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/14/2025	13,987	4,169,647	298.11	120,733			11,583		2,357			(10,024)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/08/2025	11,600	3,458,850	298.17	99,584			9,053		1,667			(8,314)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/11/2025	10,397	3,071,051	295.38	102,382			9,566		3,990			(8,524)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/08/2025	7,181	2,126,856	296.17	68,010			6,183		2,039			(5,678)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/22/2022	07/14/2025	7,079	2,087,096	294.83	71,626			6,872		3,352			(5,947)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/18/2025	101,795	10,212,044	100.32	251,942			25,032		248,189			(20,860)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/18/2025	50,830	5,057,579	99.5	141,104			14,020		157,742			(11,683)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/15/2025	36,141	3,615,552	100.04	92,955			9,004		95,880			(7,718)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/15/2025	25,177	2,513,691	99.84	66,594			6,450		70,889			(5,529)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/11/2025	167,692	16,826,253	100.34	412,859			38,610		403,608			(34,405)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/11/2025	47,065	4,684,428	99.53	129,854			12,144		144,480			(10,821)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/07/2025	34,407	3,445,894	100.15	86,879			7,832		87,704			(7,267)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/14/2025	32,373	3,220,819	99.49	89,868			8,630		100,618			(7,468)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/03/2025	28,158	2,803,714	99.57	77,041			6,684		85,204			(6,468)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/08/2025	24,816	2,490,753	100.37	60,724			5,525		58,989			(5,074)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/22/2022	07/07/2025	24,707	2,461,800	99.64	67,005			6,040		73,421			(5,605)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/11/2025	24,569	9,182,106	373.72	390,655			36,772		113,603			(32,767)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/14/2025	9,142	3,412,203	373.23	147,649			14,271		45,257			(12,350)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/15/2025	5,391	2,016,634	374.05	85,022			8,289		24,373			(7,105)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/18/2025	31,797	11,842,938	372.45	525,929			52,593		173,890			(43,827)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/21/2025	9,739	3,655,242	375.31	148,426			15,213		38,887			(12,335)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/22/2025	8,319	3,131,764	376.48	122,449			12,652		28,901			(10,166)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/25/2025	40,521	15,275,861	376.99	588,359			62,246		134,048			(48,714)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/28/2025	12,474	4,704,509	377.16	180,492			19,539		41,036			(14,903)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/29/2025	7,787	2,950,250	378.89	106,987			11,670		20,594			(8,826)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	06/03/2025	1,234	480,154	389.23	11,781			717		153			(1,024)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/01/2022	07/03/2025	803	300,982	374.92	12,283			1,073		3,088			(1,038)				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			435		6,317			(435)				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			1,998		26,409			(1,835)				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			44,725		585,819			(39,854)				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			14,010		179,767			(12,124)				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			15,434		191,786			(13,230)				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			52,101		636,474			(43,418)				03

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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			11,791		132,368			(9,475)				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			60,424		655,539			(47,288)				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			9,352		91,380			(7,133)				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			11,123		107,505			(8,412)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/29/2025	29,868	3,008,038	100.71	73,440			8,062		65,002			(6,097)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	08/01/2025	61,546	6,173,728	100.31	160,257			17,986		152,424			(13,269)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	08/01/2025	109,726	11,050,496	100.71	270,062			30,311		239,607			(22,360)				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			18,987		1,281			(14,360)				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			24,361		5,348			(17,971)				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			32,000		2,738			(23,607)				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			9,770		2,131			(7,034)				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			24,385		2,141			(17,557)				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			9,361		1,633			(7,522)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/25/2025	25,958	7,714,070	297.17	247,522			26,332		7,306			(20,608)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/25/2025	59,315	17,819,963	300.43	481,928			51,269		5,777			(40,123)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/28/2025	7,335	2,200,482	299.98	61,038			6,644		893			(5,068)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/28/2025	12,519	3,781,509	302.07	93,690			10,199		733			(7,779)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/05/2022	07/29/2025	9,400	2,810,193	298.95	82,345			9,031		1,636			(6,830)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	08/04/2025	71,555	7,177,014	100.3	186,750			21,416		178,252			(15,420)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/22/2025	26,312	2,634,080	100.11	70,195			7,300		68,690			(5,866)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/22/2025	54,395	5,454,700	100.28	141,707			14,736		134,805			(11,842)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/25/2025	71,746	7,150,207	99.66	203,965			21,719		213,673			(16,997)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/25/2025	94,774	9,524,750	100.5	239,747			25,529		219,725			(19,979)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	08/05/2022	07/28/2025	24,296	2,444,148	100.6	60,657			6,609		54,736			(5,041)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/12/2022	05/08/2025	6,993	2,310,417	330.39	88,878			3,302		8,507			(8,031)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/12/2022	05/14/2025	6,275	2,085,464	332.32	74,433			3,194		5,043			(6,686)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/12/2022	05/16/2025	9,174	3,062,425	333.8	102,954			4,614		4,972			(9,229)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/12/2022	05/23/2025	6,322	2,078,078	328.71	86,134			4,430		14,303			(7,668)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	08/12/2022	05/20/2025	8,385	2,780,464	331.61	102,524		4,984		9,320			(9,154)				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		8,165		7,168			(12,892)				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		7,398		11,119			(11,285)				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		13,636		21,275			(19,480)				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		7,307		11,420			(10,275)				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		6,326		7,187			(8,758)				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		6,818		28,638			(9,297)				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		11,362		7,335			(15,493)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/09/2025	4,565	1,776,343	389.1	42,000		2,822		741			(3,681)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/10/2025	7,627	2,896,914	379.83	95,488		6,502		11,195			(8,360)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/10/2025	27,220	10,587,355	388.95	252,060		17,164		4,770			(22,068)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/10/2025	2,990	1,187,444	397.08	20,724		1,411		39			(1,814)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/11/2025	5,483	2,082,808	379.89	68,533		4,729		8,063			(5,994)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/11/2025	14,927	5,806,076	388.96	138,226		9,537		2,699			(12,090)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/11/2025	2,810	1,131,435	402.6	15,850		1,094		5			(1,386)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/12/2025	2,181	828,418	379.9	27,258		1,905		3,242			(2,382)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/12/2025	8,121	3,155,573	388.58	76,254		5,330		1,682			(6,663)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/13/2025	7,500	2,801,377	373.51	114,302		8,093		31,374			(9,978)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/13/2025	15,501	5,891,657	380.09	192,674		13,642		22,532			(16,819)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/13/2025	13,060	5,015,397	384.03	142,875		10,116		8,467			(12,472)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/13/2025	2,663	1,038,545	389.96	23,862		1,690		391			(2,083)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/13/2025	2,862	1,136,309	397.05	19,890		1,408		46			(1,736)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/15/2022	06/16/2025	4,559	1,750,981	384.11	49,870		3,666		3,082			(4,341)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/18/2025	202	77,325	382.36	2,801		285		3,572			(238)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/25/2025	166	63,815	385.54	2,074		223		2,469			(175)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	07/28/2025	585	226,748	387.53	6,873		757		7,776			(578)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/01/2025	21,209	8,222,339	387.69	248,274		28,176		280,093			(20,786)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	08/17/2022	08/04/2025	12,886	4,984,760	386.85	155,332		18,012		179,463			(12,968)				03

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SCHEDULE DB - PART A - SECTION 1

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AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/17/2022	08/05/2025	18,034	6,984,361	387.29	214,348			25,030		244,913			(17,879)				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			67,797		656,267			(47,300)				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			16,918		158,927			(11,448)				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			42,679		381,704			(28,243)				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			46,930		3,768			(32,742)				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			10,563		1,964			(7,202)				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			29,814		2,075			(20,328)				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			20,266		2,771			(13,714)				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			16,416		865			(11,109)				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			36,069		4,587			(23,869)				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			60,154		2,898			(39,808)				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			8,967		1,229			(5,806)				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			14,323		795			(9,274)				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			13,277		2,106			(9,483)				03
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			23,830		2,154			(17,022)				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			29,543		6,031			(20,612)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/01/2025	36,020	13,629,429	378.38	422,160			48,000		103,667			(35,410)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/04/2025	11,931	4,504,316	377.52	144,011			16,730		38,903			(12,046)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/05/2025	9,056	3,417,738	377.4	109,759			12,841		30,116			(9,172)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/08/2025	33,231	12,529,662	377.05	407,742			48,702		116,916			(33,978)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/11/2025	18,669	7,056,854	377.99	222,726			27,147		59,522			(18,509)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/12/2025	11,275	4,243,677	376.37	141,618			17,376		43,715			(11,758)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/15/2025	37,154	14,049,868	378.15	441,764			55,271		118,475			(36,577)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/18/2025	16,279	6,143,967	377.41	198,445			25,306		57,461			(16,385)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/22/2022	08/19/2025	17,503	6,593,136	376.68	218,441			28,031		67,435			(18,020)				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			19,280		167,407			(13,771)				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			6,422		51,999			(4,587)				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			34,566		304,664			(24,116)				03

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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			70,771		542,759			(49,375)				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			14,101		114,412			(9,542)				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			6,846		48,699			(4,633)				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			25,330		212,116			(16,762)				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			43,381		317,957			(28,708)				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			11,505		89,993			(7,449)				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			7,087		51,299			(4,589)				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			74,759		10,681			(47,051)				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			9,873		2,056			(6,086)				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			10,782		2,784			(6,601)				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			15,744		2,913			(9,639)				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			43,090		24,489			(25,854)				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			88,192		26,046			(52,915)				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			11,158		1,432			(7,173)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/02/2022	08/22/2025	40,534	12,080,679	298.04	303,709			40,213		13,508			(25,309)				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			85		1,481			(71)				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			1,166		15,188			(860)				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			1,346		17,429			(939)				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			12,248		151,143			(8,105)				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			15,079		184,784			(9,764)				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			10,772		132,613			(6,925)				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			71,588		906,447			(45,055)				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			9,589		117,392			(5,911)				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			25,084		311,474			(15,358)				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			43,058		536,451			(25,835)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/26/2025	24,810	9,375,462	377.89	229,245			19,291		59,957			(20,188)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/27/2025	34,107	12,873,331	377.44	320,264			27,237		88,958			(28,176)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	07/01/2025	37,860	14,306,241	377.87	350,964			31,098		95,468			(30,756)				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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	07/01/2025	16,177	6,310,503	390.1	95,604			8,471		3,912			(8,378)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	07/02/2025	21,753	8,229,828	378.33	198,605			17,774		51,572			(17,388)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	07/03/2025	18,803	7,178,179	381.75	152,119			13,748		25,863			(13,305)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/17/2025	45,758	17,295,061	377.97	419,141			31,860		100,973			(37,239)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/18/2025	32,502	12,253,220	377	308,118			23,701		84,526			(27,348)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/20/2025	43,179	16,285,013	377.15	407,611			32,095		111,461			(36,107)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/20/2025	19,700	7,699,359	390.83	111,896			8,811		2,895			(9,912)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/24/2025	25,381	9,621,831	379.1	224,366			18,477		49,696			(19,797)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/06/2022	06/25/2025	20,207	7,641,534	378.17	184,688			15,376		46,374			(16,280)				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			11,098		92,527			(7,134)				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			12,919		100,433			(8,305)				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			33,866		293,730			(21,314)				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			61,312		469,498			(38,588)				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			8,004		60,028			(4,901)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/01/2022	08/26/2025	33,453	3,373,102	100.83	73,330			9,944		72,440			(6,088)				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			17,643		149,560			(10,586)				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			52,388		389,705			(31,433)				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			16,237		53,510			(20,876)				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			10,756		29,624			(13,635)				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			20,310		76,034			(25,040)				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			22,366		116,146			(26,142)				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			7,330		5,791			(8,567)				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			26,750		132,470			(30,093)				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			19,907		90,683			(22,969)				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			16,648		28,300			(17,837)				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			11,196		25,906			(11,717)				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			13,179		71,193			(13,633)				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			14,034		29,412			(14,518)				03

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JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM/K50	09/09/2022	06/30/2025	10,970	3,714,543	338.62	91,491		8,065		4,620			(8,065)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/22/2025	1,683	645,708	383.77	13,885		1,866		28,060			(1,175)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/25/2025	240	92,411	384.26	1,952		267		3,918			(165)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/29/2025	21,960	8,332,078	379.42	213,355		29,882		451,182			(17,929)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/02/2025	13,739	5,200,195	378.49	138,264		19,807		294,187			(11,576)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/05/2025	25,774	9,779,584	379.44	251,147		36,577		529,969			(20,968)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/08/2025	9,758	3,706,016	379.8	94,017		13,915		197,691			(7,827)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/09/2025	10,371	3,928,177	378.76	103,743		15,437		219,831			(8,629)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/12/2025	59,552	22,559,048	378.81	595,554		90,019		1,260,107			(49,401)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/16/2025	6,432	2,418,273	375.98	71,118		10,971		152,786			(5,878)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	09/19/2025	22,494	8,483,725	377.15	239,220		37,460		510,324			(19,716)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/08/2025	198	77,002	388.72	1,339		164		2,472			(115)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/15/2025	159	60,722	382.96	1,343		173		2,746			(114)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	09/20/2022	08/19/2025	1,791	691,929	386.38	13,360		1,763		25,924			(1,133)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/05/2025	117,175	11,742,139	100.21	283,916		41,350		307,223			(23,704)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/08/2025	40,322	4,026,184	99.85	102,903		15,231		116,766			(8,567)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/09/2025	39,197	3,929,132	100.24	94,701		14,091		102,242			(7,877)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/12/2025	76,362	7,661,447	100.33	182,277		27,552		194,662			(15,120)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/12/2025	248,808	25,139,592	101.04	536,182		81,045		515,142			(44,476)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/16/2025	25,063	2,512,854	100.26	60,503		9,334		65,351			(5,000)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/19/2025	43,609	4,377,520	100.38	103,573		16,219		110,238			(8,536)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/19/2025	69,934	7,042,363	100.7	158,680		24,848		161,473			(13,078)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	08/22/2025	29,266	2,945,575	100.65	66,228		8,901		66,675			(5,602)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	08/29/2025	52,429	5,224,065	99.64	137,313		19,231		159,521			(11,539)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	08/29/2025	48,627	4,867,599	100.1	119,380		16,720		130,787			(10,032)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/02/2025	32,996	3,290,351	99.72	85,525		12,252		98,547			(7,160)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	09/20/2022	09/02/2025	53,727	5,379,716	100.13	131,471		18,834		143,751			(11,007)				03

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SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2022	09/05/2025	33,070	3,294,399	99.62	87,072			12,681		101,465			(7,269)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/15/2025	361	134,949	373.55	3,251			420		1,918			(278)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/22/2025	54,868	20,524,872	374.08	486,676			65,717		281,872			(41,361)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/25/2025	8,816	3,307,527	375.18	75,375			10,362		40,845			(6,388)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/26/2025	8,475	3,173,370	374.45	74,408			10,290		42,457			(6,300)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/29/2025	43,620	16,173,815	370.79	434,890			61,195		310,672			(36,717)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	08/29/2025	19,412	7,259,416	373.97	173,541			24,419		102,887			(14,652)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/02/2025	11,586	4,280,449	369.46	121,186			17,442		93,064			(10,193)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/05/2025	23,723	8,766,749	369.54	247,672			36,239		190,182			(20,774)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/08/2025	10,203	3,764,213	368.92	108,972			16,204		86,407			(9,115)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/09/2025	12,938	4,803,136	371.25	127,825			19,108		90,469			(10,682)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/12/2025	28,513	10,541,074	369.69	297,394			45,160		228,326			(24,783)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/15/2025	12,561	4,644,049	369.72	131,137			20,221		100,837			(10,898)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/16/2025	6,599	2,422,911	367.14	75,035			11,629		64,666			(6,230)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/22/2022	09/19/2025	34,815	12,774,836	366.94	398,626			62,709		347,184			(33,005)				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			118		370			(87)				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			1,572		5,526			(1,072)				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			1,461		707			(877)				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			13,223		9,906			(7,728)				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			25,197		10,328			(14,726)				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			27,242		17,842			(15,617)				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			57,393		20,269			(32,901)				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			10,934		5,549			(6,150)				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			13,671		3,572			(7,690)				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			11,117		4,386			(6,214)				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			12,880		3,195			(7,200)				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			31,821		16,794			(17,462)				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			59,953		17,009			(32,901)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/22/2022	09/15/2025	10,669	3,168,115	296.94	76,286			11,742		6,094			(6,328)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/16/2025	11,371	3,382,786	297.49	79,024		12,225		5,775			(6,549)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/16/2025	19,947	5,957,490	298.66	130,264		20,151		7,664			(10,795)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/19/2025	16,771	4,935,770	294.31	137,430		21,580		17,412			(11,358)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	09/19/2025	48,957	14,605,787	298.34	325,691		51,142		20,971			(26,917)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/11/2025	303	91,742	302.94	1,525		192		19			(131)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/15/2025	240	72,021	300.7	1,374		177		33			(117)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2022	08/22/2025	5,266	1,591,869	302.3	27,700		3,733		507			(2,350)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/10/2025	26,227	9,977,564	380.43	158,936		15,643		48,150			(14,079)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/11/2025	35,905	13,491,020	375.74	260,672		25,888		129,485			(23,068)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/15/2025	27,834	10,421,380	374.41	212,931		21,898		120,595			(18,770)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/15/2025	14,413	5,573,304	386.68	68,319		7,026		9,489			(6,022)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/16/2025	20,126	7,599,866	377.61	136,657		14,174		58,344			(12,034)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/17/2025	17,666	6,718,148	380.28	108,295		11,327		35,243			(9,527)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/18/2025	33,611	12,640,541	376.08	242,001		25,524		120,313			(21,270)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/18/2025	14,599	5,662,619	387.87	65,989		6,960		8,013			(5,800)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/22/2025	32,878	12,492,853	379.98	204,828		22,316		71,285			(17,932)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/23/2025	24,654	9,404,780	381.47	144,966		15,919		43,242			(12,679)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/24/2025	16,670	6,380,975	382.79	93,183		10,314		24,055			(8,142)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/25/2025	39,339	14,928,478	379.48	250,198		27,908		93,516			(21,841)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/25/2025	14,165	5,516,150	389.42	60,485		6,747		6,449			(5,280)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/29/2025	30,844	11,808,857	382.86	172,725		19,859		46,144			(15,020)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/30/2025	19,054	7,396,751	388.19	86,126		9,976		11,800			(7,482)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/31/2025	18,242	7,007,530	384.15	97,228		11,345		22,731			(8,438)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/03/2025	24,498	9,220,911	376.39	172,468		15,896		77,427			(15,384)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/08/2025	17,061	6,414,390	375.97	122,497		11,839		58,773			(10,873)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/26/2022	07/09/2025	19,024	7,170,051	376.9	132,025		12,877		58,182			(11,707)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BX4R0TD8PU41	10/05/2022	09/19/2025	17,609	6,593,926	374.47	185,191		29,486		442,918			(15,519)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BX4R0TD8PU41	10/05/2022	09/22/2025	20,401	7,616,137	373.33	223,555		36,118		535,047			(18,682)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	10/05/2022	09/26/2025	39,332	14,601,393	371.23	463,950		76,395		1,109,158			(38,627)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/29/2025	25,126	9,326,114	371.17	297,344		49,649		710,136			(24,687)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	09/30/2025	7,100	2,627,393	370.06	87,247		14,635		208,127			(7,237)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	10/05/2022	10/02/2025	35,791	13,342,225	372.78	401,476		67,959		957,273			(33,241)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/29/2025	51,709	5,139,338	99.39	135,167		22,569		169,537			(11,222)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/29/2025	43,254	4,313,709	99.73	107,832		18,005		130,541			(8,953)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/30/2025	44,542	4,408,776	98.98	123,203		20,666		160,623			(10,220)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	10/03/2025	95,310	9,490,003	99.57	243,231		41,358		299,662			(20,120)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	10/03/2025	127,885	12,820,514	100.25	296,438		50,405		338,357			(24,522)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/19/2025	71,797	7,177,552	99.97	172,385		27,447		202,683			(14,446)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/19/2025	122,786	12,351,047	100.59	269,515		42,912		292,601			(22,585)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/22/2025	83,763	8,365,384	99.87	204,297		33,006		243,138			(17,072)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/22/2025	60,817	6,107,811	100.43	136,898		22,117		152,016			(11,440)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/26/2025	63,510	6,272,902	98.77	180,623		29,742		239,735			(15,038)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/05/2022	09/26/2025	134,034	13,355,160	99.64	338,034		55,661		413,004			(28,143)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/18/2025	26,168	8,567,456	327.4	227,936		24,349		103,807			(20,291)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/21/2025	14,700	4,965,395	337.79	80,901		8,856		10,456			(7,181)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/22/2025	21,836	7,153,605	327.6	189,136		20,870		85,724			(16,771)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/23/2025	12,548	4,139,826	329.92	98,555		10,961		35,874			(8,730)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/25/2025	24,720	8,158,829	330.05	193,365		21,844		70,078			(17,095)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/29/2025	15,327	5,099,083	332.68	107,234		12,486		29,821			(9,443)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/31/2025	27,886	9,357,826	335.57	171,668		20,285		33,873			(15,088)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/01/2025	15,555	5,103,219	328.08	130,052		11,906		51,948			(11,775)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/02/2025	12,909	4,251,853	329.36	102,227		9,452		35,598			(9,247)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/03/2025	17,915	5,865,419	327.41	154,330		14,410		66,589			(13,946)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/08/2025	17,598	5,786,418	328.81	143,338		14,033		54,688			(12,887)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/09/2025	23,422	7,811,387	333.5	155,302		15,344		33,518			(13,949)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/07/2022	07/11/2025	33,891	11,162,580	329.37	270,065		27,168		98,415			(24,209)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	10/07/2022	07/15/2025	20,336	6,704,218	329.68	160,374		16,706		57,655			(14,319)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	10/07/2022	07/16/2025	20,843	6,956,053	333.74	137,535		14,449		30,518			(12,268)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/09/2025	14,045	4,485,852	319.4	66,993		4,765		3,178			(6,216)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/13/2025	49,840	15,702,578	315.06	293,059		21,964		41,868			(27,079)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/16/2025	18,343	5,771,290	314.64	110,239		8,575		17,851			(10,155)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/20/2025	24,472	7,500,099	306.48	210,946		17,203		111,874			(19,353)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/01/2025	28,113	10,698,318	380.55	166,990		19,915		60,450			(14,691)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/01/2025	12,353	4,806,506	389.1	51,882		6,187		6,664			(4,564)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/05/2025	16,934	6,382,921	376.94	116,164		14,252		59,539			(10,180)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/05/2025	13,258	5,142,506	387.89	58,864		7,222		9,386			(5,158)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/20/2025	42,838	13,556,662	316.46	237,325		19,354		28,563			(21,773)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/24/2025	22,938	7,136,614	311.12	162,404		13,850		50,529			(14,839)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/27/2025	21,738	6,632,570	305.11	198,905		17,515		121,792			(18,119)				03
JUN 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	06/27/2025	27,473	8,700,096	316.68	151,650		13,354		19,454			(13,814)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/03/2025	45,609	14,089,991	308.93	357,119		33,413		153,114			(32,335)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/08/2025	23,554	7,249,704	307.79	194,085		19,039		95,523			(17,485)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/11/2025	37,484	11,526,754	307.51	312,993		31,549		159,714			(28,113)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/15/2025	24,653	7,564,847	306.85	212,018		22,129		116,194			(18,968)				03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	07/18/2025	22,190	6,833,694	307.96	182,625		19,548		91,146			(16,290)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/06/2025	30,505	11,600,144	380.27	184,250		22,762		70,546			(16,131)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/07/2025	23,240	8,927,354	384.13	120,386		14,975		31,069			(10,529)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/08/2025	33,251	12,625,884	379.72	205,488		25,736		83,770			(17,955)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/08/2025	13,056	5,101,581	390.75	51,571		6,459		5,763			(4,506)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/12/2025	23,755	9,059,513	381.37	138,018		17,753		49,265			(12,013)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/13/2025	20,002	7,679,206	383.92	105,211		13,622		29,110			(9,149)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/14/2025	18,305	7,016,329	383.31	98,662		12,856		29,350			(8,571)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/15/2025	32,359	12,309,798	380.41	195,774		25,675		77,744			(16,991)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/15/2025	11,904	4,665,973	391.98	44,996		5,901		4,656			(3,905)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/11/2022	08/19/2025	24,112	9,162,518	380	148,770		20,008		62,522			(12,862)				03

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AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/11/2022	08/20/2025	19,797	7,656,735	386.77	93,440			12,644		19,954			(8,071)				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			54,137		80,585			(25,377)				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			85,232		86,438			(39,953)				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			31,178		22,079			(16,127)				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			46,642		43,022			(23,988)				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			129,633		128,340			(65,545)				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			42,752		46,870			(21,258)				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			78,792		94,110			(38,331)				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			123,692		97,197			(60,175)				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			74,500		79,662			(35,476)				03
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			19,996		99,099			(16,213)				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			15,870		64,953			(12,753)				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			25,833		185,401			(20,217)				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			15,844		46,313			(12,400)				03
JUL 25 JPMorgan MOZAIC 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			21,583		70,878			(16,462)				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			28,490		193,215			(14,736)				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			37,447		275,781			(19,258)				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			78,621		571,348			(39,752)				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			31,001		221,265			(15,415)				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			21,164		157,267			(10,466)				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			28,297		194,943			(20,875)				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			31,276		105,076			(23,073)				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			12,221		22,961			(9,015)				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			21,851		95,768			(15,608)				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			45,444		191,451			(31,705)				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			16,577		49,402			(11,302)				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			16,463		45,666			(11,140)				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			38,152		152,007			(25,248)				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			26,125		68,654			(16,795)				03

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OCT 25 JPMorgan MOZA1C2 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			77,533		504,676			(37,719)				03
OCT 25 JPMorgan MOZA1C2 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			21,722		138,945			(10,399)				03
OCT 25 JPMorgan MOZA1C2 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			88,100		600,242			(41,297)				03
OCT 25 JPMorgan MOZA1C2 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			35,714		243,106			(16,399)				03
OCT 25 JPMorgan MOZA1C2 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			78,218		518,108			(35,375)				03
OCT 25 JPMorgan MOZA1C2 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			59,148		400,849			(26,223)				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			53,557		361,826			(25,504)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/10/2025	301,776	30,120,280	99.81	752,328			133,747		897,490			(62,694)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/14/2025	88,845	8,862,307	99.75	223,623			40,434		268,734			(18,567)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/17/2025	262,378	26,208,942	99.89	648,074			118,645		767,766			(53,658)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/20/2025	84,438	8,428,633	99.82	210,758			39,058		251,806			(17,402)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	09/22/2025	188	18,916	100.42	428			70		472			(36)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2022	10/03/2025	90,009	9,004,532	100.04	216,652			37,354		251,597			(18,172)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	09/22/2025	39	14,478	375.18	374			61		946			(32)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	09/26/2025	689	256,498	372.53	7,350			1,227		18,573			(621)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/02/2025	16,078	6,002,722	373.36	167,141			28,688		421,318			(14,032)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/07/2025	24,121	8,964,462	371.64	266,881			46,834		671,135			(22,302)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/10/2025	47,122	17,454,928	370.42	544,353			96,774		1,364,941			(45,363)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/17/2025	55,038	20,443,263	371.44	615,786			112,734		1,541,666			(50,985)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/21/2022	10/20/2025	17,316	6,414,293	370.42	200,853			37,222		501,714			(16,584)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/27/2025	28,881	8,525,553	295.2	245,113			46,956		31,934			(20,220)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	09/22/2025	37	11,001	296.53	290			48		25			(25)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/10/2025	37,637	11,027,241	292.99	353,682			63,228		56,643			(29,638)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/14/2025	30,603	8,937,971	292.06	300,983			54,724		55,097			(25,128)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/17/2025	89,013	26,148,474	293.76	807,941			148,733		121,022			(67,266)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/20/2025	35,142	10,275,609	292.4	340,800			63,507		61,336			(28,295)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/21/2025	15,878	4,642,448	292.38	154,173			28,845		27,926			(12,789)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/28/2022	10/24/2025	76,643	22,589,100	294.73	665,046			125,919		90,799			(55,013)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	11/01/2022	10/21/2025	56,757	5,676,288	100.01	153,074		28,719		161,585			(12,733)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/24/2025	217,837	21,833,804	100.23	570,515		108,319		587,597			(47,324)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/27/2025	72,744	7,304,224	100.41	185,934		35,717		187,751			(15,381)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/28/2025	50,902	5,129,853	100.78	123,589		23,833		119,178			(10,214)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	11/01/2022	10/31/2025	109,366	10,997,865	100.56	274,072		53,459		272,175			(22,588)				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		93,995		1,179,554			(41,066)				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		33,076		409,846			(14,243)				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		20,164		248,820			(8,642)				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		43,225		526,750			(18,264)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/04/2025	342	1,462,824	4,282.02	165,231		24,977		485,371			(14,410)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/09/2025	337	1,465,195	4,350.73	153,840		23,885		458,011			(13,352)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/11/2025	344	1,547,469	4,497.28	137,622		21,590		421,722			(11,921)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/12/2025	232	1,022,246	4,401.3	101,484		16,003		305,315			(8,782)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/17/2025	394	1,691,978	4,294.47	190,262		30,770		558,281			(16,386)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/19/2025	264	1,120,816	4,238.45	134,124		21,906		388,696			(11,529)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/23/2025	279	1,171,218	4,203.64	146,067		24,321		419,319			(12,508)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	09/26/2025	262	1,035,931	3,957.71	167,428		28,275		454,858			(14,297)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXTO9	11/03/2022	10/02/2025	551	2,113,100	3,834.61	388,371		67,415		1,023,667			(32,975)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	11/04/2025	21,010	7,597,259	361.6	266,829		53,072		303,627			(22,012)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	08/22/2025	18,380	5,707,217	310.51	132,705		18,660		61,008			(11,744)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	08/22/2025	8,362	2,662,888	318.45	42,228		5,938		7,948			(3,737)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	08/26/2025	14,689	4,566,773	310.9	104,438		15,037		47,019			(9,206)				03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	08/29/2025	12,209	3,730,298	305.54	108,903		15,953		74,396			(9,572)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	10/24/2025	33,567	12,104,311	360.6	438,051		83,554		510,059			(36,504)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	10/27/2025	8,824	3,211,183	363.92	103,769		20,026		110,944			(8,623)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	10/28/2025	11,305	4,104,897	363.12	136,446		26,433		149,201			(11,329)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	10/31/2025	47,910	17,354,331	362.23	595,518		116,693		666,802			(49,307)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/07/2022	11/03/2025	12,945	4,678,241	361.39	165,439		32,784		189,182			(13,660)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 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			18,260		48,433			(10,956)				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			7,651		10,100			(4,590)				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			26,521		83,997			(15,203)				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			11,433		22,290			(6,431)				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			14,654		38,893			(8,042)				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			11,733		23,107			(6,323)				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			8,918		22,752			(4,777)				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			17,928		42,747			(9,436)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/24/2025	617	2,454,432	3,975.69	445,567			85,067		1,071,127			(37,165)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/27/2025	455	1,869,698	4,112.39	297,055			57,379		731,745			(24,709)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/31/2025	560	2,222,128	3,969.22	407,575			79,939		976,624			(33,777)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	11/04/2025	373	1,531,874	4,103.27	246,820			49,137		605,507			(20,380)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	11/07/2025	108	435,605	4,041.24	74,696			15,035		181,140			(6,151)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/03/2025	600	2,293,740	3,823.41	477,104			83,426		1,121,106			(40,585)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/06/2025	510	2,063,651	4,042.57	347,045			61,493		849,040			(29,438)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/07/2025	381	1,419,431	3,729.75	323,241			57,526		746,096			(27,393)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/10/2025	622	2,340,810	3,760.76	518,503			93,477		1,202,276			(43,817)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/08/2022	10/17/2025	976	3,762,732	3,855.89	763,868			141,800		1,799,885			(64,131)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/08/2022	10/10/2025	9,371	937,488	100.04	25,087			4,540		26,304			(2,128)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/08/2022	10/31/2025	298,486	30,009,824	100.54	750,096			147,662		746,742			(62,392)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/08/2022	11/04/2025	133,170	13,395,537	100.59	332,658			66,470		329,903			(27,568)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/08/2022	11/07/2025	125,383	12,613,485	100.6	312,955			63,223		310,456			(25,864)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/11/2022	10/28/2025	2,476	925,861	373.91	30,234			5,895		63,761			(2,527)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/11/2022	10/31/2025	38,883	14,446,423	371.54	513,911			101,355		1,085,961			(42,826)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/11/2022	11/04/2025	14,236	5,285,509	371.28	190,028			38,041		401,164			(15,777)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/11/2022	11/07/2025	45,281	16,800,710	371.03	610,002			123,459		1,286,351			(50,506)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/11/2022	11/10/2025	12,847	4,818,729	375.09	151,603			31,016		317,532			(12,518)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/14/2022	11/07/2025	129,623	38,342,386	295.8	1,095,015			221,622		136,599			(90,664)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 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		114,221		55,737			(46,098)				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		3,062		1,964			(1,319)				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		28,732		15,693			(12,314)				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		208,260		126,940			(87,997)				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		70,147		48,745			(29,228)				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		162,269		111,166			(67,301)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/11/2025	18,326	6,842,783	373.4	187,654		29,726		106,144			(16,413)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	11,880	4,362,225	367.19	149,451		23,796		115,437			(13,059)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/12/2025	32,289	12,149,329	376.27	299,641		47,710		141,853			(26,182)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/15/2025	22,169	8,515,293	384.1	155,630		25,160		40,115			(13,559)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/21/2025	11,694	4,472,200	382.44	85,599		12,059		22,306			(7,643)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	19,747	7,407,935	375.14	188,190		26,671		90,939			(16,786)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/22/2025	13,355	5,102,766	382.09	99,093		14,044		26,884			(8,839)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	27,285	10,286,552	377.01	244,197		35,436		104,216			(21,696)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/26/2025	12,936	5,002,882	386.75	80,719		11,713		13,857			(7,171)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/27/2025	13,842	5,235,977	378.26	118,628		17,315		46,100			(10,529)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/28/2025	12,635	4,765,121	377.15	112,574		16,526		47,881			(9,982)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	25,247	9,477,362	375.38	239,598		35,374		116,057			(21,224)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	08/29/2025	18,225	7,015,687	384.95	122,107		18,028		26,054			(10,817)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/03/2025	24,956	9,314,227	373.23	256,046		38,871		144,007			(22,570)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/04/2025	16,835	6,293,862	373.86	169,021		25,800		91,702			(14,884)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	31,864	11,851,019	371.92	341,905		52,472		208,321			(30,080)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/05/2025	17,189	6,646,111	386.65	108,634		16,672		20,418			(9,557)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	27,061	10,098,146	373.16	279,001		43,738		159,523			(24,450)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/09/2025	10,328	3,971,633	384.54	70,955		11,123		16,952			(6,218)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/15/2022	09/10/2025	18,051	6,734,480	373.09	186,823		29,441		107,352			(16,356)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2022	11/07/2025	172,495	17,337,505	100.51	507,136		102,735		437,209			(42,028)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	11/14/2022	11/10/2025	240,712	24,381,758	101.29	637,406		130,525		495,826			(52,678)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/21/2025	12,416	4,539,479	365.63	165,623		35,491		143,050			(13,650)				03

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NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/07/2025	44,637	16,154,842	361.92	663,298		135,367		634,408			(55,377)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/10/2025	16,949	6,172,458	364.18	235,590		48,600		211,705			(19,614)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/11/2025	13,076	4,792,772	366.53	169,074		35,002		141,198			(14,063)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/14/2025	45,008	16,491,762	366.42	584,651		122,319		490,628			(48,496)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/17/2025	17,273	6,320,679	365.92	228,181		48,237		194,887			(18,875)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/22/2022	11/18/2025	7,405	2,715,062	366.65	95,673		20,294		79,833			(7,907)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/04/2025	10,590	3,114,337	294.09	102,921		20,873		14,860			(8,657)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/14/2025	128,373	38,081,809	296.65	1,106,448		232,559		120,560			(92,204)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/17/2025	50,555	15,029,909	297.3	422,426		89,712		42,876			(35,105)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/18/2025	28,325	8,430,850	297.65	232,680		49,584		22,642			(19,318)				03
NOV 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/21/2025	148,578	44,302,922	298.18	1,190,359		256,250		109,507			(98,558)				03
Edge Call	Index		Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/28/2022	11/25/2025	20,578	6,159,380	299.32	155,880		34,005		12,518			(12,859)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/11/2025	13,007	4,878,672	375.09	161,929		33,710		321,520			(13,544)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/14/2025	38,821	14,552,026	374.85	487,746		102,612		968,120			(40,683)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/17/2025	13,513	5,071,857	375.34	167,252		35,553		331,266			(13,912)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/18/2025	8,086	3,032,801	375.07	101,021		21,547		200,197			(8,395)				03
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/21/2025	42,011	15,784,966	375.73	514,170		110,788		1,015,741			(42,611)				03
Compass Index	Index		Index	Societe General SA	02RNE81BXP4ROTDBPU41	11/28/2022	11/25/2025	10,862	4,092,330	376.75	128,721		28,106		253,093			(10,628)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	W22LR0WP21HZNB66K528	11/28/2022	11/14/2025	341,637	34,655,682	101.44	864,342		181,840		677,391			(72,095)				03
Options	Index		Index	Goldman Sachs	W22LR0WP21HZNB66K528	11/28/2022	11/17/2025	72,210	7,298,253	101.07	192,367		40,891		159,181			(16,001)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	International	W22LR0WP21HZNB66K528	11/28/2022	11/18/2025	84,736	8,579,505	101.25	220,313		46,992		177,999			(18,309)				03
Options	Index		Index	International	W22LR0WP21HZNB66K528	11/28/2022	11/21/2025	373,087	37,767,590	101.23	973,384		209,735		790,297			(80,667)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	International	W22LR0WP21HZNB66K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650		31,366		112,219			(11,861)				03
Options	Index		Index	International	W22LR0WP21HZNB66K528	11/28/2022	11/25/2025	57,323	5,819,966	101.53	143,650		31,366		112,219			(11,861)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/16/2025	34,805	12,895,004	370.49	393,300		65,162		262,839			(34,908)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/17/2025	15,243	5,633,984	369.61	177,582		29,568		123,834			(15,746)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/17/2025	15,156	5,777,485	381.21	117,759		19,607		39,559			(10,442)				03
MOZAIC2 Call	Index		Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/19/2025	49,584	18,365,947	370.4	562,779		94,627		379,052			(49,803)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434		17,392		38,500			(9,153)				03
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	12/05/2022	09/19/2025	12,707	4,828,503	379.99	103,434		17,392		38,500			(9,153)				03

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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			49,179		237,604			(25,292)				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			25,166		67,879			(12,943)				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			48,198		229,032			(24,647)				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			38,486		193,738			(19,569)				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			90,392		452,136			(45,704)				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			32,008		81,243			(16,184)				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			71,983		369,292			(35,596)				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			57,898		239,543			(28,475)				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			58,508		266,934			(28,463)				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			31,031		103,165			(15,096)				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			118,717		473,968			(56,532)				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			35,195		428,044			(16,759)				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			41,666		487,777			(19,737)				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			42,401		497,121			(19,875)				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			68,006		780,838			(30,757)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/23/2025	350	1,423,466	4,062.52	261,160			50,940		579,262			(22,364)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/27/2025	313	1,308,819	4,180.06	214,443			42,482		484,292			(18,294)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	10/28/2025	318	1,357,682	4,270.38	203,262			40,421		465,453			(17,323)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/05/2022	11/04/2025	430	1,817,026	4,228.69	284,970			58,174		647,152			(24,127)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	11/28/2025	145,163	43,316,773	298.4	1,170,657			259,787		107,271			(97,016)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/01/2025	40,005	11,963,791	299.06	312,538			70,027		26,621			(25,830)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/02/2025	50,829	15,232,486	299.68	384,951			86,526		30,251			(31,785)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2022	12/05/2025	60,775	18,103,782	297.88	504,487			114,467		51,495			(41,541)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	11/28/2025	408,389	41,459,607	101.52	1,051,601			233,581		804,377			(87,230)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/01/2025	66,426	6,761,547	101.79	164,937			36,990		121,681			(13,644)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/06/2022	12/02/2025	82,077	8,369,428	101.97	198,791			44,723		142,931			(16,429)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	12/06/2022	12/05/2025	139,700	14,220,023	101.79	347,154			78,841		257,117			(28,612)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/18/2025	3,563	1,307,433	366.94	46,391			9,997		37,702			(3,895)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/21/2025	33,469	12,254,321	366.14	447,145			97,332		373,561			(37,435)				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 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/25/2025	9,200	3,383,330	367.77	117,019			25,811		92,816			(9,761)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	11/28/2025	52,879	19,382,768	366.55	699,588			155,823		578,524			(58,191)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/01/2025	15,691	5,767,384	367.56	201,472			45,308		161,424			(16,712)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/02/2025	12,178	4,476,426	367.59	156,241			35,248		125,155			(12,948)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/08/2022	12/05/2025	29,654	10,876,472	366.78	390,542			88,939		321,668			(32,276)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/01/2025	20,301	6,772,497	333.6	176,018			22,322		32,939			(16,467)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/09/2022	08/05/2025	13,612	4,542,162	333.68	117,935			15,383		22,445			(10,988)				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			19,352		15,510			(13,714)				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			44,496		69,833			(31,044)				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			19,825		25,146			(13,415)				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			9,825		2,905			(6,649)				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			12,919		11,886			(8,613)				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			20,872		28,839			(13,812)				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			15,833		19,649			(10,179)				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			8,856		2,269			(5,693)				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			23,495		22,392			(14,891)				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			22,207		42,975			(13,976)				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			23,650		44,875			(14,480)				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			12,275		5,526			(7,515)				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			28,308		46,715			(17,099)				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			27,267		41,506			(16,360)				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			12,215		31,187			(6,429)				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			8,878		24,143			(4,592)				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			7,971		19,770			(4,099)				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			17,659		58,386			(8,929)				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			12,335		27,200			(6,237)				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			6,018		11,382			(2,992)				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			8,778		25,377			(4,341)				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			16,863		44,400			(8,203)				03

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OCT 25 JPMorgan MO2A1C 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			10,684		24,397			(5,115)				03
OCT 25 JPMorgan MO2A1C 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			6,108		10,000			(2,908)				03
OCT 25 JPMorgan MO2A1C 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			16,681		37,532			(7,819)				03
OCT 25 JPMorgan MO2A1C 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			6,134		12,479			(2,831)				03
OCT 25 JPMorgan MO2A1C 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			37,201		89,818			(16,825)				03
OCT 25 JPMorgan MO2A1C 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			7,300		16,039			(3,253)				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			61,188		641,782			(22,569)				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			52,610		504,984			(19,092)				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			44,722		459,555			(16,230)				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			63,194		627,273			(22,569)				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			35,501		355,150			(12,530)				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			61,491		669,357			(24,817)				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			88,124		941,079			(34,939)				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			34,505		370,729			(13,444)				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			74,802		785,728			(28,770)				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			38,283		410,197			(14,477)				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			51,378		527,508			(19,187)				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			142,254		57,896			(51,624)				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			81,115		32,551			(29,085)				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			79,290		34,660			(28,318)				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			92,108		33,515			(32,509)				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			41,721		344,420			(14,900)				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			48,233		393,846			(17,023)				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			143,024		1,234,742			(53,858)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/01/2025	11,479	4,340,388	378.13	133,400			30,111		254,130			(11,106)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/05/2025	61,750	23,313,208	377.54	733,340			167,621		1,399,163			(60,830)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/13/2022	12/08/2025	12,384	4,674,337	377.45	147,710			34,076		281,784			(12,219)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/20/2022	12/12/2025	73,310	21,893,385	298.64	537,024			126,097		56,387			(44,505)				03

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DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/15/2025	33,890	10,094,862	297.87	258,628		61,273		30,403			(21,374)				03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/16/2025	26,035	7,725,111	296.72	210,690		50,063		28,589			(17,396)				03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2022	12/19/2025	34,901	10,356,221	296.73	282,708		67,767		38,805			(23,279)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/05/2025	162,122	16,461,883	101.54	414,384		95,331		320,033			(34,596)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/08/2025	88,700	8,995,954	101.42	230,709		53,569		181,567			(19,208)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/09/2025	121,602	12,364,533	101.68	305,222		71,087		231,986			(25,388)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/12/2025	278,819	28,419,991	101.93	676,414		158,973		497,455			(56,108)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/15/2025	92,349	9,415,870	101.96	223,299		52,951		164,017			(18,471)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/16/2025	93,798	9,513,014	101.42	244,532		58,158		193,572			(20,209)				03	
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/20/2022	12/19/2025	93,945	9,501,633	101.14	254,686		61,106		209,271			(20,991)				03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2022	12/19/2025	86,004	25,493,184	296.42	748,687		180,623		100,666			(62,046)				03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2022	12/19/2025	29,091	8,681,321	298.42	229,260		55,310		24,211			(18,999)				03	
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2022	12/23/2025	38,618	11,471,554	297.05	326,493		79,676		41,492			(26,958)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,374	5,031,152	376.2	113,852		26,932		318,872			(9,505)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/12/2025	13,891	5,256,452	378.41	108,787		25,733		304,937			(9,082)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/15/2025	7,774	2,915,851	375.1	69,058		16,482		192,925			(5,750)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/16/2025	7,206	2,685,535	372.67	69,994		16,755		194,390			(5,822)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2025	20,467	7,567,126	369.72	221,086		53,387		606,790			(18,339)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/19/2025	39,428	14,702,578	372.9	380,390		91,855		1,055,495			(31,553)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/22/2025	8,132	2,997,740	368.65	91,293		22,236		249,130			(7,552)				03	
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	12/27/2022	12/23/2025	8,618	3,193,829	370.62	90,362		22,072		248,473			(7,468)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/08/2025	20,380	7,449,465	365.53	238,649		55,982		239,318			(20,073)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/09/2025	13,150	4,823,145	366.79	147,933		34,808		143,060			(12,431)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/12/2025	41,758	15,338,607	367.32	462,263		109,755		440,502			(38,737)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/15/2025	12,470	4,566,312	366.18	143,531		34,384		141,536			(11,994)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/16/2025	14,105	5,147,504	364.94	168,979		40,599		172,487			(14,108)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/19/2025	55,270	20,104,524	363.75	688,666		166,911		724,783			(57,336)				03	
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2022	12/22/2025	13,377	4,861,235	363.4	168,819		41,270		179,217			(14,016)				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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/29/2022	12/26/2025	45,544	16,504,072	362.38	584,343			146,947		646,200			(49,164)				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			24,632		53,256			(14,302)				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			17,183		24,298			(9,850)				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			19,365		40,490			(10,825)				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			17,422		19,727			(9,679)				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			40,897		90,779			(22,443)				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			28,506		62,371			(15,271)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/16/2025	12,238	4,181,432	341.68	70,794			12,050		7,399			(6,455)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/18/2025	25,179	8,328,073	330.75	235,459			40,473		78,459			(21,427)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/19/2025	22,658	7,466,152	329.52	222,973			38,514		82,100			(20,270)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/22/2025	10,767	3,683,181	342.07	61,513			10,779		6,444			(5,575)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/23/2025	12,755	4,210,814	330.14	122,678			21,598		43,516			(11,108)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/25/2025	20,692	6,741,828	325.82	236,442			42,018		113,646			(21,365)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/26/2025	16,892	5,474,164	324.06	206,527			36,872		110,178			(18,643)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/29/2022	09/30/2025	24,460	8,048,635	329.05	246,872			44,886		96,561			(22,196)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/24/2025	26,887	8,255,788	307.05	201,387			40,513		155,646			(17,700)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/27/2025	11,822	3,676,533	310.98	74,718			15,205		45,798			(6,548)				03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/28/2025	10,614	3,247,143	305.94	83,636			17,085		68,691			(7,322)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	10/31/2025	32,420	9,972,022	307.59	238,286			49,229		180,307			(20,801)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/04/2025	16,156	4,992,056	309	112,119			23,507		78,719			(9,750)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/07/2025	25,594	7,851,779	306.78	195,539			41,444		155,593			(16,954)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/10/2025	13,841	4,301,607	310.79	89,135			19,094		56,742			(7,706)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/14/2025	33,050	10,163,814	307.53	245,891			53,414		189,442			(21,177)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/17/2025	11,033	3,385,442	306.85	84,622			18,572		67,704			(7,267)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/18/2025	14,214	4,378,650	308.05	103,621			22,818		78,110			(8,890)				03
NOV 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2022	11/21/2025	41,898	12,908,863	308.1	305,439			67,940		230,312			(26,131)				03
DEC 25 NYSE Zebra2 Edge 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			34,036		129,067			(12,871)				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			25,101		10,707			(8,622)				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			60,703		29,906			(20,538)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/04/2023	12/26/2025	103,060	30,627,510	297.18	889,208		220,458		109,905			(73,759)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/04/2023	12/29/2025	51,269	15,245,755	297.37	438,711		109,678		53,746			(36,290)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/04/2023	12/30/2025	44,001	13,082,951	297.33	377,517		94,639		46,649			(31,200)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/04/2023	01/02/2026	38,293	11,393,565	297.54	325,515		82,273		39,767			(26,828)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/09/2025	16,627	1,691,652	101.74	42,333		10,017		31,193			(3,577)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/19/2025	418,069	42,358,708	101.32	1,130,875		275,618		888,448			(94,678)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/22/2025	94,356	9,551,681	101.23	258,819		63,624		205,920			(21,608)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/23/2025	333,380	33,758,080	101.26	910,795		224,533		722,474			(75,970)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/29/2025	114,337	11,604,100	101.49	303,223		76,015		234,613			(25,152)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	01/04/2023	12/30/2025	294,016	29,795,546	101.34	796,194		200,148		628,043			(65,983)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	11/21/2025	543	2,376,252	4,378.09	253,236		56,760		748,457			(21,831)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	12/02/2025	491	2,150,508	4,380.21	230,187		53,456		679,167			(19,637)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/10/2023	12/11/2025	604	2,608,485	4,322.19	300,952		71,844		868,723			(25,457)				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		61,144		790,419			(24,242)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	01/09/2026	37,610	13,729,823	365.06	505,851		131,095		463,910			(41,691)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	12/23/2025	6,878	2,517,246	365.99	89,275		22,090		79,432			(7,474)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	12/29/2025	23,545	8,532,487	362.39	342,345		86,140		334,440			(28,502)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	12/30/2025	21,071	7,615,722	361.44	315,215		79,532		314,729			(26,219)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	01/02/2026	38,310	13,904,943	362.96	548,214		139,454		528,710			(45,474)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	01/05/2026	21,771	7,909,498	363.31	308,490		79,107		295,333			(25,519)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/11/2023	01/06/2026	14,573	5,316,325	364.8	197,468		50,772		182,116			(16,320)				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		32,502		334,018			(11,471)				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		27,914		313,318			(9,852)				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		34,850		371,033			(12,110)				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		32,965		315,466			(11,324)				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		61,664		644,982			(21,182)				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		73,041		721,256			(24,438)				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		56,017		560,871			(18,535)				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		49,407		472,312			(16,111)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWIFA76	.01/12/2023	.01/06/2026	299	1,226,790	4,098.59	195,582		50,473		495,211			(16,223)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/11/2023	.01/05/2026	14,042	5,194,339	369.92	190,904		49,135		414,046			(15,850)				03
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		27,902		235,570			(9,001)				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		23,138		194,552			(7,437)				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		19,643		165,518			(6,314)				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		76,224		634,491			(24,241)				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		50,259		419,656			(15,983)				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		3,079		29,534			(1,160)				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		18,585		165,322			(6,384)				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		64,540		561,795			(21,837)				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		86,941		761,428			(29,416)				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		60,177		515,893			(19,912)				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		160,574		1,367,744			(52,936)				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		85,475		733,632			(28,179)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWIFA76	.01/12/2023	.01/09/2026	265	1,018,726	3,844.83	210,132		54,657		500,342			(17,382)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWIFA76	.01/12/2023	.01/09/2026	306	1,297,413	4,235.76	178,414		46,407		469,016			(14,758)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.01/12/2023	.12/30/2025	278,157	28,207,878	101.41	897,056		227,387		583,410			(74,963)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.01/12/2023	.01/05/2026	153,198	15,564,902	101.6	482,726		124,359		307,482			(40,116)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.01/12/2023	.01/06/2026	178,020	18,218,572	102.34	509,315		131,557		292,065			(42,286)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.01/12/2023	.01/09/2026	362,399	37,098,826	102.37	1,033,563		269,088		591,776			(85,576)				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		36,541		13,826			(11,499)				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		29,825		15,886			(10,245)				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		26,560		12,097			(8,788)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/13/2023	.01/02/2026	57,501	17,129,482	297.9	506,761		129,505		56,247			(42,230)				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		76,248		36,137			(24,596)				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		90,943		35,271			(29,232)				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		297,030		117,315			(94,462)				03

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OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/09/2025	14,216	5,300,140	372.82	151,120			29,038		92,197			(13,683)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/10/2025	25,301	9,256,946	365.87	338,783			65,373		277,338			(30,644)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/14/2025	24,470	8,923,508	364.67	341,113			66,925		291,028			(30,731)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/15/2025	29,418	10,925,071	371.38	329,476			64,907		217,071			(29,653)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/16/2025	14,447	5,337,159	369.42	172,791			34,178		124,108			(15,536)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/17/2025	19,536	7,139,108	365.44	266,076			52,843		221,596			(23,899)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/21/2025	27,900	10,118,703	362.68	414,870			83,716		376,412			(37,116)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/21/2025	13,384	5,068,564	378.71	116,706			23,550		52,334			(10,441)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/23/2025	21,620	7,885,452	364.73	301,815			61,381		257,805			(26,948)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/24/2025	22,637	8,261,767	364.97	313,747			64,055		266,077			(27,985)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/28/2025	26,520	9,709,204	366.11	355,367			73,669		290,716			(31,573)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/28/2025	15,494	5,846,695	377.35	142,391			29,518		70,414			(12,651)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/29/2025	15,085	5,540,128	367.26	194,899			40,556		153,349			(17,299)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/30/2025	20,088	7,427,989	369.78	239,243			49,970		171,189			(21,214)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2023	10/08/2025	17,172	6,296,581	366.68	223,921			42,845		177,879			(20,295)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/19/2025	41,431	12,656,241	305.48	405,192			100,246		298,825			(34,436)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/22/2025	17,660	5,341,526	302.47	194,257			48,473		161,589			(16,462)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/23/2023	12/23/2025	13,044	3,926,433	301.02	151,568			37,928		132,558			(12,833)				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			34,516		132,024			(12,890)				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			68,888		195,132			(25,726)				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			40,913		128,475			(15,029)				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			33,662		126,631			(12,216)				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			131,554		372,833			(47,741)				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			48,603		145,440			(17,358)				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			47,456		173,740			(16,749)				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			89,277		246,773			(31,509)				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			34,265		108,776			(11,953)				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			49,681		154,422			(17,264)				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			64,648		243,700			(22,207)				03

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DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	12/30/2025	14,651	1,484,727	101.34	49,403		12,676		31,296			(4,179)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	01/09/2026	137,618	14,138,897	102.74	387,533		102,115		202,007			(32,475)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	01/13/2026	109,311	11,265,590	103.06	295,577		78,693		146,896			(24,677)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	01/16/2026	411,370	42,350,519	102.95	1,129,621		303,044		573,802			(94,048)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	01/20/2026	107,360	11,059,170	103.01	292,771		79,332		148,102			(24,285)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/26/2023	01/23/2026	454,669	46,917,286	103.19	1,211,238		330,641		597,419			(100,194)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/09/2026	25,745	9,398,585	365.07	378,703		99,882		317,375			(31,764)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/12/2026	9,702	3,561,789	367.13	134,272		35,689		106,295			(11,231)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/13/2026	10,991	4,036,980	367.3	151,346		40,331		119,293			(12,647)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/16/2026	43,281	15,927,496	368	583,864		156,778		451,251			(48,655)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/20/2026	11,709	4,312,488	368.29	156,907		42,556		120,393			(13,027)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/23/2026	39,955	14,742,840	368.99	524,204		143,228		394,443			(43,402)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/26/2026	10,290	3,809,028	370.16	130,377		35,884		94,675			(10,765)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	01/27/2026	12,552	4,630,337	368.88	165,566		45,679		125,253			(13,658)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	01/30/2023	12/30/2025	2,108	768,298	364.53	31,404		8,065		26,625			(2,659)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/13/2026	51,762	15,494,443	299.34	371,052		98,878		41,982			(31,007)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/16/2026	128,303	38,263,908	298.23	975,789		262,018		127,029			(81,316)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/20/2026	38,058	11,318,045	297.39	302,597		82,070		43,902			(25,123)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/23/2026	126,715	37,677,298	297.34	1,011,582		276,394		149,170			(83,756)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/26/2026	32,647	9,730,696	298.06	251,588		69,244		34,763			(20,773)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/27/2026	50,760	15,067,655	296.84	416,173		114,820		65,616			(34,331)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	12/30/2025	10,443	3,098,972	296.74	85,043		21,841		12,195			(7,200)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/30/2023	01/09/2026	17,120	5,105,778	298.23	129,775		34,228		16,398			(10,885)				03
JAN 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/26/2023	01/23/2026	50,396	18,840,410	373.85	601,371		164,161		1,311,701			(49,746)				03
JAN 26 SG Macro	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		106,066		881,521			(33,731)				03
JAN 26 SG Macro	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		54,046		444,306			(16,948)				03
JAN 26 SG Macro	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		172,867		1,408,158			(53,648)				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		18,251		32,250			(8,645)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/10/2025	22,354	7,273,629	325.38	278,001		54,689		131,577			(25,635)				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		13,358		11,600			(6,261)				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		22,142		49,229			(10,167)				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		40,271		94,051			(18,305)				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		27,792		72,507			(12,569)				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		12,211		12,115			(5,523)				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		23,098		53,280			(10,240)				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		20,320		37,565			(8,965)				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		35,366		73,957			(15,451)				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		30,125		36,818			(12,911)				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		15,166		22,899			(6,469)				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		23,735		36,544			(10,076)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/03/2023	10/31/2025	8,572	2,856,716	333.25	79,146		16,909		23,008			(7,145)				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		26,929		69,836			(13,244)				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		30,517		70,807			(14,846)				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		9,952		7,504			(4,842)				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		36,291		99,933			(17,281)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/30/2025	22,727	6,903,632	303.76	217,954		56,346		190,043			(18,576)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	8,952	2,661,146	297.26	110,113		28,698		116,832			(9,358)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/02/2026	37,945	11,537,104	304.05	360,475		93,948		311,171			(30,635)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	9,828	2,923,219	297.44	120,294		31,603		127,031			(10,194)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/05/2026	11,475	3,499,572	304.98	105,224		27,643		87,818			(8,917)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	7,605	2,266,552	298.04	91,030		23,978		94,777			(7,707)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	01/06/2026	15,175	4,624,772	304.77	140,365		36,973		118,184			(11,884)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	22,595	6,719,925	297.41	275,657		70,486		291,439			(23,583)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/26/2025	32,367	9,857,303	304.55	300,364		76,804		253,547			(25,697)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/29/2025	5,108	1,530,838	299.7	57,311		14,776		57,008			(4,889)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/29/2025	11,656	3,539,088	303.64	112,243		28,938		98,278			(9,575)				03
DEC 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	02/06/2023	12/30/2025	6,233	1,851,967	297.11	77,043		19,917		82,010			(6,566)				03

STATEMENT AS OF MARCH 31, 2025 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 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/06/2023	.12/23/2025	286	1,205,201	4,216.94	184,424	.....	.....46,765	.....	.....440,167	.....	.....	.....(15,823)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/06/2023	.12/26/2025	366	1,501,329	4,102.44	260,531	.....	.....66,619	.....	.....602,107	.....	.....	.....(22,289)	.....	.....	.....	03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/06/2023	.12/30/2025	281	1,153,014	4,109.25	198,927	.....	.....51,427	.....	.....460,516	.....	.....	.....(16,954)	.....	.....	.....	03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/06/2023	.01/02/2026	194	807,864	4,166.61	131,341	.....	.....34,231	.....	.....308,334	.....	.....	.....(11,162)	.....	.....	.....	03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.02/06/2023	.01/06/2026	198	811,370	4,091.63	143,026	.....	.....37,674	.....	.....329,336	.....	.....	.....(12,109)	.....	.....	.....	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	.....	.....29,743	.....	.....292,775	.....	.....	.....(10,497)	.....	.....	.....	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	.....	.....27,336	.....	.....279,715	.....	.....	.....(9,648)	.....	.....	.....	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	.....	.....37,240	.....	.....363,610	.....	.....	.....(12,941)	.....	.....	.....	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	.....	.....79,572	.....	.....736,438	.....	.....	.....(27,334)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.01/20/2026	45,157	4,632,632	102.59	131,993	.....	.....36,233	.....	.....70,336	.....	.....	.....(11,092)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.01/23/2026	136,191	14,034,504	103.05	374,798	.....	.....103,645	.....	.....186,522	.....	.....	.....(31,408)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.01/27/2026	142,781	14,739,299	103.23	384,367	.....	.....107,323	.....	.....186,656	.....	.....	.....(32,090)	.....	.....	.....	03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.01/30/2026	452,134	46,777,818	103.46	1,180,975	.....	.....332,115	.....	.....554,490	.....	.....	.....(98,324)	.....	.....	.....	03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.02/03/2026	104,163	10,840,243	104.07	250,616	.....	.....71,143	.....	.....106,684	.....	.....	.....(20,788)	.....	.....	.....	03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.02/02/2026	51,997	5,417,075	104.18	123,182	.....	.....34,886	.....	.....51,326	.....	.....	.....(10,227)	.....	.....	.....	03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.02/09/2023	.02/06/2026	232,565	24,133,268	103.77	583,506	.....	.....166,792	.....	.....262,906	.....	.....	.....(48,268)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.01/27/2026	16,869	5,008,178	296.89	134,031	.....	.....37,424	.....	.....21,640	.....	.....	.....(11,190)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.01/30/2026	138,368	41,157,672	297.45	1,070,134	.....	.....300,944	.....	.....164,823	.....	.....	.....(89,095)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.02/02/2026	23,908	7,136,840	298.51	175,319	.....	.....49,652	.....	.....24,443	.....	.....	.....(14,556)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.02/03/2026	33,566	9,968,725	296.99	266,162	.....	.....75,556	.....	.....43,584	.....	.....	.....(22,078)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.02/06/2026	115,680	34,320,088	296.68	933,095	.....	.....266,721	.....	.....159,099	.....	.....	.....(77,186)	.....	.....	.....	03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.02/09/2026	20,487	6,060,342	295.81	172,778	.....	.....49,727	.....	.....32,341	.....	.....	.....(14,253)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.01/12/2026	8,301	2,481,229	298.9	59,058	.....	.....15,890	.....	.....7,216	.....	.....	.....(5,000)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.02/10/2023	.01/23/2026	15,968	4,750,033	297.48	122,913	.....	.....33,990	.....	.....18,390	.....	.....	.....(10,300)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.02/14/2023	.01/20/2026	7,680	2,864,105	372.91	87,124	.....	.....23,984	.....	.....206,184	.....	.....	.....(7,342)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.02/14/2023	.01/23/2026	9,796	3,660,405	373.68	108,355	.....	.....30,048	.....	.....256,406	.....	.....	.....(9,105)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.02/14/2023	.01/26/2026	11,972	4,486,436	374.75	127,778	.....	.....35,692	.....	.....302,479	.....	.....	.....(10,708)	.....	.....	.....	03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT08PU41	.02/14/2023	.01/27/2026	9,648	3,607,517	373.92	106,033	.....	.....29,689	.....	.....250,698	.....	.....	.....(8,877)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	02/14/2023	01/30/2026	40,902	15,310,917	374.33	443,805		125,155		1,048,550			(37,052)				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		32,611		271,430			(9,560)				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		53,833		446,666			(15,730)				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		141,726		1,164,557			(41,014)				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		53,726		436,103			(15,350)				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		35,508		286,240			(10,049)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/06/2026	44,676	16,452,838	368.27	548,175		158,000		466,584			(45,724)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/09/2026	9,003	3,317,288	368.47	109,925		31,901		93,160			(9,143)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/10/2026	12,311	4,524,541	367.53	154,868		45,045		134,773			(12,870)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/13/2026	55,760	20,484,401	367.37	705,916		206,705		617,376			(58,501)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/17/2026	6,929	2,543,803	367.13	88,551		26,159		78,040			(7,312)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	01/23/2026	8,292	3,047,652	367.52	103,573		28,884		89,532			(8,753)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	01/27/2026	9,025	3,321,419	368.03	111,096		31,281		94,837			(9,353)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	01/30/2026	44,585	16,466,946	369.34	526,992		149,446		433,538			(44,244)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/02/2026	9,282	3,441,996	370.83	104,699		29,900		82,419			(8,766)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/21/2023	02/03/2026	17,348	6,391,642	368.43	211,476		60,534		179,027			(17,689)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	01/27/2026	19,293	1,980,207	102.64	56,026		15,790		29,914			(4,721)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	02/06/2026	96,590	10,027,009	103.81	240,606		69,414		107,863			(20,088)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	02/09/2026	104,100	10,798,266	103.73	262,331		76,200		119,803			(21,841)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	02/10/2026	137,622	14,246,633	103.52	356,992		103,930		168,979			(29,694)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	02/13/2026	494,966	51,362,622	103.77	1,241,870		363,977		566,703			(103,012)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2023	02/17/2026	106,809	11,044,045	103.4	282,082		83,407		137,430			(23,313)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/16/2026	281	1,126,220	4,003.34	226,685		61,726		490,944			(19,156)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/16/2026	193	828,010	4,283.77	124,732		33,965		288,305			(10,541)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/23/2026	739	3,151,639	4,264.85	486,419		134,763		1,117,552			(40,837)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/27/2026	203	834,653	4,115.24	150,805		42,186		334,480			(12,614)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/27/2026	200	885,725	4,431.06	114,101		31,919		273,406			(9,544)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	02/14/2023	01/30/2026	196	783,909	3,992.61	160,530		45,228		345,826			(13,390)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.02/14/2023	.01/30/2026	 189	 821,959	 4,354.52	 115,695		 32,596		 271,119			 (9,650)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.02/14/2023	.02/03/2026	 164	 711,918	 4,346.53	 101,252		 28,796		 236,824			 (8,414)			.....	03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.02/14/2023	.02/06/2026	 760	 3,365,595	 4,425.62	 440,204		 126,062		 1,047,656			 (36,481)			.....	03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	.02/14/2023	.02/09/2026	 330	 1,471,963	 4,453.88	 186,638		 53,815		 447,822			 (15,425)			.....	03
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		 38,701		 304,858			 (10,953)			.....	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		 40,577		 331,611			 (12,724)			.....	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		 52,859		 34,751			 (14,774)			.....	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		 234,275		 188,160			 (64,876)			.....	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		 54,204		 44,006			 (14,873)			.....	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		 13,729		 8,532			 (4,064)			.....	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		 33,489		 22,970			 (9,691)			.....	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		 16,893		 12,945			 (4,842)			.....	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		 97,124		 63,937			 (27,750)			.....	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		 414,560		 295,212			 (117,328)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/16/2026	 48,164	 14,471,316	 300.46	 473,932		 130,647		 516,049			 (40,546)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/16/2026	 36,667	 11,204,253	 305.57	 293,334		 80,862		 270,946			 (25,095)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/20/2026	 15,396	 4,678,222	 303.86	 132,405		 36,863		 130,237			 (11,285)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/20/2026	 6,632	 2,035,964	 307.01	 50,069		 13,940		 43,855			 (4,267)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/23/2026	 44,023	 13,398,424	 304.35	 371,555		 104,204		 359,918			 (31,577)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/23/2026	 26,003	 8,006,324	 307.9	 189,302		 53,090		 160,302			 (16,088)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/26/2026	 11,468	 3,474,843	 303.01	 102,407		 28,929		 103,733			 (8,679)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/27/2026	 6,840	 2,086,714	 305.08	 56,156		 15,901		 53,124			 (4,754)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/27/2026	 6,294	 1,940,391	 308.28	 45,193		 12,797		 37,795			 (3,826)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/09/2026	 65,854	 19,860,944	 301.59	 617,712		 167,285		 650,373			 (53,200)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/09/2026	 24,598	 7,504,813	 305.1	 199,981		 54,157		 187,231			 (17,223)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/12/2026	 6,968	 2,108,286	 302.55	 62,994		 17,191		 64,443			 (5,410)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/13/2026	 20,058	 6,034,506	 300.85	 194,163		 53,122		 209,034			 (16,658)			.....	03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2023	.01/13/2026	 11,248	 3,429,971	 304.94	 92,234		 25,235		 87,071			 (7,913)				03

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APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/04/2025	475	2,368,737	4,989.44	72,855		286		296,487			(8,582)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/15/2025	419	1,964,873	4,689.77	107,348		1,939		389,914			(12,466)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/24/2025	417	1,880,644	4,509.29	140,870		4,133		465,549			(16,171)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	04/30/2025	526	2,385,252	4,535.13	172,717		6,340		576,078			(19,677)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/06/2025	638	2,873,599	4,507.04	219,155		9,636		719,005			(24,779)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/13/2025	734	3,153,268	4,296.65	329,979		17,259		983,683			(36,984)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/20/2025	656	2,774,833	4,228.06	320,309		19,377		926,594			(35,590)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/23/2025	482	2,045,193	4,245.43	231,818		14,827		672,319			(25,663)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	05/30/2025	452	2,067,483	4,571.75	146,690		10,555		489,243			(16,100)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/06/2025	605	2,708,426	4,476.96	224,172		17,890		713,050			(24,396)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/13/2025	778	3,263,673	4,195.6	401,192		35,116		1,132,966			(43,294)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/18/2025	486	1,927,384	3,966.3	314,947		29,280		818,190			(33,785)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	06/27/2025	522	2,194,849	4,201.23	271,115		27,815		762,056			(28,774)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/03/2025	636	2,682,652	4,218.47	325,952		35,496		918,879			(34,351)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/11/2025	502	2,099,088	4,183.45	268,161		31,420		744,248			(27,998)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	02/28/2023	07/22/2025	560	2,404,229	4,295.03	268,432		34,438		774,000			(27,673)				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		26,464		581,504			(20,184)				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		24,416		568,191			(18,012)				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		25,361		570,718			(17,694)				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		23,151		500,941			(15,321)				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		48,187		923,100			(28,912)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/06/2025	8,335	2,800,253	335.97	54,101		12,152		16,449			(4,994)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/07/2025	14,275	4,714,319	330.25	119,360		26,905		54,628			(11,007)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/10/2025	12,383	4,167,726	336.57	78,476		17,876		23,060			(7,214)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/13/2025	12,561	4,220,648	336.01	81,861		18,840		25,397			(7,503)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/14/2025	11,558	3,849,157	333.03	86,109		19,885		33,322			(7,884)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	03/03/2023	11/17/2025	6,699	2,287,200	341.42	34,037		7,940		6,772			(3,107)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	03/03/2023	11/19/2025	14,322	4,782,969	333.95	102,861		24,154		37,811			(9,370)				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		17,523		22,868			(6,768)				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		26,115		51,014			(10,044)				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		18,129		21,028			(6,856)				03	
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/28/2025	18,378	6,131,048	333.6	134,941		32,619		51,922			(12,181)				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		19,138		24,122			(7,030)				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		30,589		36,621			(11,146)				03	
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	12/05/2025	20,371	6,793,134	333.47	151,204		37,349		59,610			(13,554)				03	
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	10/31/2025	7,409	2,460,214	332.04	57,073		12,545		22,869			(5,301)				03	
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/03/2023	11/04/2025	8,278	2,761,244	333.55	59,826		13,343		21,754			(5,534)				03	
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	02/13/2026	52,605	5,451,417	103.63	125,515		37,407		62,814			(10,587)				03	
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	02/20/2026	413,838	42,857,062	103.56	999,419		302,431		510,557			(83,750)				03	
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	02/24/2026	80,052	8,246,153	103.01	208,936		63,766		116,295			(17,444)				03	
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	02/27/2026	363,537	37,487,968	103.12	935,745		287,389		514,218			(77,907)				03	
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	03/02/2026	112,496	11,605,076	103.16	288,214		89,070		158,055			(23,929)				03	
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	03/03/2026	75,302	7,801,260	103.6	181,628		56,246		93,503			(15,066)				03	
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/09/2023	03/06/2026	321,581	33,412,275	103.9	744,460		231,960		367,590			(61,582)				03	
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	02/27/2026	48,872	14,416,195	294.98	320,534		98,443		91,618			(26,686)				03	
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	03/02/2026	24,860	7,300,224	293.65	175,362		54,194		56,002			(14,560)				03	
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	03/03/2026	34,771	10,203,267	293.44	248,116		76,836		80,669			(20,581)				03	
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	03/06/2026	141,105	41,252,041	292.35	1,067,185		332,514		377,752			(88,278)				03	
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	03/06/2026	29,371	8,662,368	294.93	193,852		60,401		56,555			(16,036)				03	
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	03/09/2026	31,991	9,323,201	291.43	253,954		79,608		96,302			(20,949)				03	
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	02/20/2026	15,256	4,504,832	295.29	98,026		29,663		26,844			(8,214)				03	
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	02/23/2026	22,977	6,773,387	294.79	151,964		46,281		43,690			(12,699)				03	
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	02/24/2026	33,233	9,788,392	294.54	222,877		68,021		65,541			(18,608)				03	
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/10/2023	02/27/2026	100,647	29,431,076	292.42	756,060		232,203		262,920			(62,947)				03	
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	03/13/2023	02/13/2026	9,248	3,405,761	368.27	115,600		34,485		97,139			(9,760)				03	
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	03/13/2023	02/20/2026	37,482	13,757,221	367.04	488,759		148,040		425,171			(40,996)				03	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/23/2026	10,778	3,949,854	366.47	143,241			43,665		126,544			(11,981)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/24/2026	8,694	3,168,145	364.4	123,196			37,634		114,305			(10,295)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	02/27/2026	35,034	12,811,255	365.68	477,865			146,899		430,687			(39,822)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/02/2026	15,972	5,825,446	364.73	224,565			69,464		207,041			(18,662)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/03/2026	7,736	2,841,050	367.27	100,563			31,171		87,320			(8,349)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/06/2026	47,577	17,400,325	365.73	649,426			202,535		585,833			(53,770)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/09/2026	17,415	6,334,260	363.72	253,217			79,450		238,837			(20,908)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/13/2023	03/10/2026	9,631	3,526,198	366.13	130,115			40,907		116,357			(10,734)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	02/13/2026	60,658	22,533,137	371.48	545,174			162,479		1,707,491			(45,985)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	02/20/2026	57,382	21,159,472	368.75	572,049			173,106		1,755,037			(47,937)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	02/24/2026	14,267	5,244,515	367.61	148,443			45,304		451,091			(12,393)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	02/27/2026	38,861	14,223,067	366	428,565			131,622		1,285,166			(35,681)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	03/02/2026	11,277	4,115,833	364.96	129,116			39,902		383,719			(10,720)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	03/03/2026	12,715	4,660,474	366.52	137,948			42,719		414,606			(11,443)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROT8PU41	03/09/2023	03/06/2026	37,050	13,576,297	366.43	403,765			125,806		1,210,880			(33,400)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	6,331	2,303,392	363.82	86,990			20,399		80,982			(8,088)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	12,189	4,557,553	373.9	119,089			27,927		77,531			(11,072)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/14/2025	7,230	2,805,235	388.01	41,499			9,732		11,560			(3,858)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/18/2025	9,039	3,285,683	363.51	125,729			29,880		118,042			(11,642)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/18/2025	27,861	10,386,123	372.79	283,899			67,470		194,811			(26,287)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/19/2025	15,253	5,678,156	372.27	158,324			37,750		111,162			(14,645)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/20/2025	19,227	7,156,489	372.21	200,153			47,881		140,955			(18,495)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	8,421	3,028,037	359.6	131,445			29,348		135,308			(12,400)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/09/2026	4,432	1,346,230	303.74	39,845			11,859		38,476			(3,399)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/09/2026	5,383	1,648,466	306.26	43,599			12,976		38,688			(3,719)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/10/2026	10,824	3,243,108	299.62	114,627			34,193		124,153			(9,769)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/13/2026	16,986	5,118,014	301.3	168,675			50,650		175,009			(14,335)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/13/2026	19,585	5,979,022	305.28	165,692			49,755		152,311			(14,081)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/17/2026	7,589	2,287,212	301.38	75,284			22,805		77,990			(6,374)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	14,933	5,522,681	369.82	166,956			37,276		127,061			(15,751)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	10/31/2025	8,455	3,235,890	382.72	59,016			13,176		22,772			(5,568)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/04/2025	23,730	8,713,729	367.2	290,695			65,846		243,636			(27,310)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/30/2026	31,725	9,616,552	303.12	290,920			84,631		285,565			(25,055)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/04/2025	6,959	2,654,702	381.46	51,151			11,586		21,709			(4,805)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	01/30/2026	14,042	4,317,655	307.49	107,418			31,249		90,388			(9,251)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/05/2025	9,489	3,481,237	366.86	117,572			26,727		99,743			(11,034)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/02/2026	11,257	3,412,109	303.11	103,452			30,305		101,658			(8,884)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/06/2025	5,940	2,176,928	366.48	74,548			17,006		64,055			(6,989)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/02/2026	4,000	1,230,597	307.65	30,440			8,917		25,515			(2,614)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	6,351	2,282,908	359.47	99,834			22,855		102,975			(9,350)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/03/2026	9,603	2,911,947	303.24	87,769			25,770		85,987			(7,530)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	19,352	7,150,118	369.48	219,643			50,283		170,266			(20,570)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/06/2026	30,100	9,081,420	301.71	292,871			86,581		300,400			(25,056)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/07/2025	7,348	2,797,153	380.65	55,848			12,785		25,121			(5,230)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	02/06/2026	8,824	2,700,438	306.05	72,000			21,285		64,243			(6,160)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/11/2025	18,560	6,897,557	371.63	196,182			45,539		140,235			(18,297)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/11/2025	5,627	2,164,772	384.73	36,686			8,516		12,812			(3,422)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/12/2025	14,296	5,303,565	370.99	154,537			35,995		113,479			(14,398)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/20/2023	11/13/2025	6,594	2,444,788	370.76	71,874			16,798		53,302			(6,689)				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			77,548		1,005,744			(39,210)				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			53,397		663,024			(26,405)				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			72,748		638,084			(20,589)				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			41,899		414,890			(11,858)				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			55,008		480,602			(15,233)				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			61,357		566,294			(16,991)				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			78,955		708,613			(21,599)				03

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FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.02/27/2026	309	1,290,366	4,179.46	185,593		57,478		495,694			(15,581)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/02/2026	367	1,561,240	4,248.62	207,690	.....	.....64,722	.....	.....568,108	.....	.....	.....(17,388)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	315	1,293,181	4,106.12	202,563	.....	.....63,641	.....	.....527,276	.....	.....	.....(16,896)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/06/2026	602	2,599,239	4,319.18	319,629	.....	.....100,421	.....	.....893,876	.....	.....	.....(26,660)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/09/2026	284	1,089,973	3,841.99	225,190	.....	.....71,178	.....	.....543,226	.....	.....	.....(18,731)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/13/2026	292	1,151,322	3,941.4	215,443	.....	.....68,640	.....	.....533,228	.....	.....	.....(17,854)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/13/2026	687	2,891,830	4,211.75	404,228	.....	.....128,787	.....	.....1,087,161	.....	.....	.....(33,500)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/16/2026	311	1,304,192	4,190.58	186,841	.....	.....59,878	.....	.....499,181	.....	.....	.....(15,441)	.....	.....	.....	03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/20/2026	697	2,912,483	4,177.58	425,051	.....	.....137,276	.....	.....1,127,199	.....	.....	.....(35,000)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/01/2025	238	1,182,767	4,963.56	33,473	.....	.....	.....	.....154,586	.....	.....	.....(4,071)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/07/2025	259	1,297,543	5,013.69	33,574	.....	.....270	.....	.....155,891	.....	.....	.....(4,051)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/11/2025	330	1,615,155	4,900.2	53,525	.....	.....714	.....	.....236,705	.....	.....	.....(6,423)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/17/2025	243	1,185,338	4,884.97	41,061	.....	.....869	.....	.....179,157	.....	.....	.....(4,888)	.....	.....	.....	03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.04/25/2025	376	1,778,725	4,724.87	84,982	.....	.....2,670	.....	.....340,173	.....	.....	.....(10,011)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/21/2023	.05/06/2025	278	1,266,112	4,553.05	83,163	.....	.....3,756	.....	.....300,993	.....	.....	.....(9,658)	.....	.....	.....	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	.....	.....7,377	.....	.....456,406	.....	.....	.....(17,472)	.....	.....	.....	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	.....	.....9,733	.....	.....505,507	.....	.....	.....(18,250)	.....	.....	.....	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	.....	.....11,652	.....	.....508,047	.....	.....	.....(17,774)	.....	.....	.....	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	.....	.....9,478	.....	.....435,414	.....	.....	.....(13,759)	.....	.....	.....	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	.....	.....10,360	.....	.....420,523	.....	.....	.....(14,127)	.....	.....	.....	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	.....	.....23,583	.....	.....761,290	.....	.....	.....(29,075)	.....	.....	.....	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	.....	.....20,984	.....	.....573,331	.....	.....	.....(22,754)	.....	.....	.....	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	.....	.....19,755	.....	.....514,757	.....	.....	.....(19,755)	.....	.....	.....	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	.....	.....33,707	.....	.....788,550	.....	.....	.....(30,036)	.....	.....	.....	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	.....	.....33,491	.....	.....745,463	.....	.....	.....(27,909)	.....	.....	.....	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		35,140		774,241			(27,501)				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	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		31,597		713,166			(23,309)				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		31,115		655,094			(21,708)				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		34,494		767,645			(22,827)				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		19,591		413,880			(12,594)				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		28,933		558,006			(18,209)				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		28,766		542,439			(17,612)				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		62,186		1,075,685			(37,312)				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		34,721		578,281			(19,904)				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		56,006		842,501			(30,735)				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		42,791		639,562			(22,522)				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		72,862		974,002			(37,472)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/03/2026	20,718	2,140,837	103.33	41,085		12,841		27,791			(3,440)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/06/2026	39,508	4,108,057	103.98	71,233		22,401		44,105			(5,947)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/09/2026	77,548	8,041,755	103.7	146,023		46,198		94,458			(12,157)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/10/2026	94,229	9,698,060	102.92	199,200		63,148		142,951			(16,569)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/13/2026	277,983	28,287,584	101.76	694,124		221,352		570,070			(57,577)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/16/2026	161,400	16,364,384	101.39	424,483		136,162		362,651			(35,113)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/17/2026	169,308	17,110,223	101.06	465,934		149,749		410,981			(38,507)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	03/21/2023	03/19/2026	175,851	17,820,760	101.34	466,182		150,409		400,581			(38,457)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/23/2026	41,049	11,946,921	291.04	342,675		111,817		120,383			(28,268)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/09/2026	29,423	8,614,334	292.78	223,221		70,883		67,886			(18,654)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/10/2026	31,387	9,163,623	291.96	248,597		79,099		80,425			(20,755)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/13/2026	133,594	38,906,595	291.23	1,099,855		352,035		376,243			(91,570)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/16/2026	48,406	14,088,540	291.05	402,784		129,679		140,069			(33,442)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/17/2026	56,016	16,287,708	290.77	472,945		152,563		167,837			(39,230)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/24/2023	03/20/2026	103,443	30,113,356	291.11	859,458		278,850		299,247			(71,095)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	03/23/2023	03/06/2026	8,973	3,291,547	366.83	104,671		33,039		290,014			(8,771)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	03/23/2023	03/09/2026	6,056	2,191,957	361.93	83,430		26,493		222,914			(6,972)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/09/2026	11,131	4,072,057	365.83	134,562		42,730		369,911			(11,245)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/10/2026	6,071	2,199,715	362.35	82,511		26,254		221,080			(6,889)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/10/2026	8,257	3,023,410	366.15	98,776		31,429		272,018			(8,247)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/13/2026	14,493	5,254,205	362.54	195,970		62,725		525,101			(16,316)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/13/2026	34,734	12,728,779	366.46	411,645		131,757		1,134,325			(34,272)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/16/2026	5,623	2,043,516	363.39	74,015		23,830		199,382			(6,145)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/16/2026	13,333	4,897,301	367.32	153,597		49,452		425,203			(12,753)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/17/2026	5,964	2,161,844	362.47	80,953		26,114		216,498			(6,715)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/19/2026	10,494	3,812,941	363.34	138,510		44,853		372,457			(11,468)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	03/23/2023	03/19/2026	46,285	16,999,184	367.27	534,868		173,205		1,478,008			(44,285)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	01/09/2026	504	2,044,533	4,057.58	317,535		88,360		852,913			(28,100)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	01/13/2026	606	2,625,466	4,332.81	294,328		82,735		876,764			(25,945)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	01/21/2026	747	3,204,593	4,288.63	381,999		109,514		1,113,735			(33,411)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	01/27/2026	692	3,013,730	4,352.02	333,933		97,115		995,353			(29,038)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	02/02/2026	560	2,458,592	4,391.44	260,632		76,863		787,062			(22,533)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	02/09/2026	565	2,496,799	4,421.07	256,470		76,843		781,408			(22,025)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	02/13/2026	709	3,114,139	4,391.43	333,324		100,758		1,000,662			(28,516)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	03/27/2023	02/25/2026	837	3,681,124	4,397.84	394,040		122,212		1,182,226			(33,330)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/06/2026	6,280	2,302,175	366.6	84,840		26,804		73,731			(7,116)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/13/2026	57,351	20,969,827	365.64	800,047		256,311		712,652			(66,671)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/16/2026	16,175	5,919,737	365.97	223,707		72,090		197,868			(18,591)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/17/2026	9,186	3,358,217	365.57	128,699		41,554		114,874			(10,685)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/20/2026	36,163	13,259,777	366.67	490,366		159,245		426,902			(40,601)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/23/2026	11,009	4,050,806	367.94	143,673		46,924		121,429			(11,863)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	03/27/2023	03/24/2026	10,928	4,021,524	367.99	142,506		46,631		120,285			(11,756)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	04/02/2026	108,586	31,833,075	293.16	956,314		320,817		279,653			(78,889)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	04/03/2025	20,605	6,024,693	292.39	159,072		438					(19,693)				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)
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	04/04/2025	8,051	2,361,879	293.36	58,641		242					(7,250)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/23/2026	20,915	6,090,654	291.21	201,820		66,464		66,378			(16,803)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/24/2026	64,677	18,850,211	291.45	617,134		203,620		200,053			(51,333)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/27/2026	175,231	50,918,514	290.58	1,744,904		578,954		601,456			(144,739)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/30/2026	54,044	15,735,378	291.16	524,111		174,864		174,749			(43,355)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/05/2023	03/31/2026	73,053	21,313,111	291.75	688,831		230,243		221,228			(56,928)				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		180		16,490			(5,414)				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		22,539		51,630			(5,863)				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		214,580		533,901			(54,864)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	03/23/2026	118,534	12,016,929	101.38	326,750		107,906		268,328			(27,280)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	03/24/2026	146,492	14,811,824	101.11	418,924		138,606		353,160			(34,943)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	03/27/2026	465,915	47,248,461	101.41	1,280,475		426,036		1,050,180			(106,509)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	03/30/2026	112,324	11,430,087	101.76	294,536		98,541		233,691			(24,432)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	03/31/2026	159,249	16,222,684	101.87	411,435		137,903		322,953			(34,097)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/05/2023	04/02/2026	246,683	25,206,070	102.18	610,886		205,500		464,587			(50,533)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/31/2025	5,385	1,812,349	336.57	31,832		8,775		15,050			(2,882)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	01/02/2026	19,411	6,413,289	330.39	151,932		42,102		99,104			(13,729)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	01/02/2026	1,712	587,332	343.06	7,410		2,053		2,307			(670)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	01/06/2026	17,071	5,687,164	333.15	118,613		33,212		68,411			(10,675)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	01/07/2026	9,301	3,121,731	335.64	57,755		16,213		29,310			(5,193)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/09/2025	17,035	5,646,274	331.45	124,923		32,387		74,378			(11,567)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/10/2025	9,733	3,267,345	335.7	58,779		15,284		27,648			(5,437)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/12/2025	21,065	6,975,273	331.13	157,096		41,087		95,552			(14,501)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/12/2025	6,886	2,377,853	345.33	25,907		6,776		6,083			(2,391)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/16/2025	10,815	3,587,328	331.71	78,826		20,854		46,937			(7,247)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/18/2025	21,184	7,055,438	333.05	145,589		38,735		81,204			(13,357)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/19/2025	22,620	7,412,738	327.71	196,756		52,495		141,281			(18,033)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/19/2025	2,997	1,027,472	342.79	12,943		3,453		3,865			(1,186)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/23/2025	21,756	7,199,462	330.92	165,143		44,552		103,467			(15,074)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/24/2025	5,740	1,905,787	332.01	41,544		11,238		24,729			(3,788)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/26/2025	23,067	7,634,729	330.98	175,014		47,602		109,891			(15,926)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/26/2025	3,423	1,177,023	343.82	14,149		3,848		4,034			(1,288)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/10/2023	12/30/2025	25,547	8,470,347	331.56	189,475		52,091		116,569			(17,173)				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		194		36,485			(8,725)				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		337		45,452			(10,097)				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		661		26,126			(5,953)				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		50,892		119,308			(12,830)				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		288,679		667,685			(72,170)				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		77,289		173,986			(19,162)				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		125,618		275,503			(31,059)				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		307,628		658,684			(75,646)				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		82,089		175,678			(19,968)				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		208,198		440,285			(50,101)				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		63,284		444,231			(15,690)				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		120,431		847,605			(29,777)				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		271,864		1,908,523			(66,852)				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		200,756		1,382,123			(48,310)				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				145,725			(6,393)				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		193		133,151			(5,782)				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		619		144,654			(6,186)				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		418		87,448			(3,761)				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		25,508		181,180			(6,522)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/13/2023	03/23/2026	17,141	6,284,765	366.66	237,574		79,043		556,856			(19,983)				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		61,938		435,615			(15,615)				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		297,086		2,081,804			(74,272)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/17/2023	11/26/2025	40,403	15,014,207	371.61	484,838		121,719		312,500			(45,835)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/28/2025	32,107	11,866,884	369.6	412,259			104,145		287,300			(38,892)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/02/2025	31,938	11,933,055	373.63	359,304			91,889		214,310			(33,755)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/03/2025	21,374	7,982,975	373.49	241,740			62,010		145,213			(22,687)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/05/2025	47,241	17,536,243	371.21	577,282			148,976		380,884			(54,064)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/09/2025	28,730	10,653,338	370.81	356,251			93,031		239,579			(33,225)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/10/2025	27,864	10,372,857	372.27	329,350			86,258		209,620			(30,685)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/11/2025	14,560	5,422,585	372.44	171,221			44,974		108,318			(15,936)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	12/12/2025	45,266	16,830,826	371.82	543,645			143,212		352,723			(50,546)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/21/2025	40,227	14,904,823	370.52	499,214			123,354		334,478			(47,444)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/17/2023	11/25/2025	31,367	11,650,376	371.42	378,601			94,750		245,711			(35,830)				03
APR 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFMBT61CT2L1QCEMIK50	04/18/2023	04/15/2025	6,879	2,206,751	320.78	73,806			1,423		51,872			(9,150)				03
APR 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	NA	04/18/2023	04/15/2025	16,256	5,986,560	368.27	186,618			3,599		111,802			(23,134)				03
APR 25 IUL Call	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
	Life		Index	Securities LLC	04/19/2023	04/15/2025	69	316,095	4,551.4	24,470			473		74,211			(3,038)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2026	377	1,521,050	4,038.15	288,073			99,574		659,361			(23,962)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2026	652	2,915,693	4,468.7	342,025			118,223		896,767			(28,449)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2026	645	2,824,562	4,379.37	369,993			129,447		938,322			(30,578)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2026	336	1,514,019	4,509.9	169,826			59,416		450,994			(14,035)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/10/2025	325	1,361,742	4,195.14	174,602			2,192		461,278			(21,917)				03
APR 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/17/2025	232	991,510	4,271.91	115,075			2,543		312,927			(14,305)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/20/2026	547	2,210,658	4,042.31	412,982			137,401		950,144			(35,031)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/23/2026	330	1,379,188	4,184.81	221,418			74,084		531,340			(18,729)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/24/2026	248	974,929	3,925.94	205,272			68,810		457,980			(17,347)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/27/2026	301	1,181,351	3,926.84	249,083			83,961		554,792			(20,990)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/27/2026	713	3,079,872	4,317.78	427,559			144,121		1,067,731			(36,030)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	03/31/2026	462	1,947,052	4,212.12	304,757			103,481		735,919			(25,586)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/02/2026	271	1,159,015	4,273.97	169,718			57,837		417,161			(14,222)				03
APR 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
	Index		Index	E570DZIWZ7FF32TWEFA76	04/20/2023	04/06/2026	273	1,169,393	4,280.04	170,227			58,427		419,542			(14,212)				03
APR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Life		Index	BFMBT61CT2L1QCEMIK50	04/21/2023	04/14/2025	33,593	9,835,645	292.79	225,384			4,069		514			(28,173)				03
APR 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Life		Index	BFMBT61CT2L1QCEMIK50	04/21/2023	04/17/2025	26,012	7,613,192	292.68	176,099			3,897		823			(21,921)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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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		10,634		10,347			(2,681)				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		170,966		157,566			(42,041)				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		142,688		128,246			(34,708)				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		403,564		385,911			(97,114)				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		160,883		153,964			(38,407)				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		495,407		480,079			(117,025)				03
APR 25 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		154,684		159,560			(36,254)				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		1,701		2			(25,522)				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		262		28,279			(7,855)				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		889		34,231			(8,887)				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		1,100		25,529			(7,618)				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		1,813		26,508			(10,196)				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		24,636		56,272			(6,159)				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		262,999		615,766			(64,672)				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		496,199		1,151,161			(119,406)				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		59,531		134,696			(14,212)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/20/2023	04/14/2026	107,098	10,925,109	102.01	271,387		94,548		212,527			(22,511)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	04/20/2023	04/17/2026	370,078	37,762,774	102.04	934,447		327,228		730,865			(77,298)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/25/2023	04/03/2025	13,822	3,204,391	231.83	67,867		192		154,637			(8,652)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/25/2023	04/10/2025	25,976	6,015,967	231.6	130,138		1,643		296,325			(16,427)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/25/2023	04/11/2025	31,370	7,259,652	231.42	159,360		2,232		363,456			(20,087)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/25/2023	04/24/2025	56,506	13,097,986	231.8	281,398		8,903		632,261			(34,836)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/09/2026	21,435	7,146,587	333.41	147,426		42,400		84,489			(13,484)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/13/2026	9,899	3,227,326	326.01	94,111		27,338		73,884			(8,573)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/13/2026	20,261	6,787,206	334.99	130,089		37,789		69,405			(11,850)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/14/2026	8,255	2,796,543	338.77	44,433		12,939		19,248			(4,043)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/16/2026	10,292	3,345,885	325.09	101,829		29,799		82,616			(9,248)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/16/2026	30,709	10,246,041	333.65	210,160		61,500		120,615			(19,086)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/21/2026	9,312	3,073,852	330.11	74,807		22,157		50,741			(6,760)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/23/2026	36,025	11,952,232	331.78	269,428		80,180		170,700			(24,297)				03	
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/27/2026	18,287	6,051,624	330.93	142,406		42,779		94,125			(12,791)				03	
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/29/2026	8,835	2,943,882	333.2	62,344		18,815		37,422			(5,589)				03	
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/30/2026	24,111	8,004,458	331.99	179,636		54,338		113,980			(16,087)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/02/2026	7,448	2,484,875	333.65	51,666		15,736		30,598			(4,613)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/03/2026	10,189	3,373,428	331.07	79,258		24,194		52,601			(7,070)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/05/2026	11,020	3,667,256	332.78	79,669		24,429		49,290			(7,092)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/06/2026	8,171	2,660,167	325.57	80,265		24,667		65,180			(7,138)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/06/2026	17,099	5,708,529	333.86	117,908		36,235		69,617			(10,486)				03	
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	02/06/2026	5,829	2,020,501	346.6	21,860		6,718		6,168			(1,944)				03	
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/27/2023	01/09/2026	10,754	3,495,412	325.04	106,159		30,531		85,812			(9,710)				03	
APR 25 JPUSCYCL 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		447		354			(44,734)				03	
APR 25 JPUSCYCL 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		1,579		7,177			(110,685)				03	
APR 25 JPUSCYCL 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		1,672		5,230			(58,597)				03	
APR 25 JPUSCYCL 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		1,084		3,282			(31,651)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/09/2026	196	857,143	4,374.52	107,260		35,170		281,941			(9,255)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/10/2026	158	661,141	4,195.59	101,663		33,401		251,615			(8,764)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/13/2026	405	1,678,968	4,142.02	274,025		90,556		666,913			(23,555)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/16/2026	338	1,438,176	4,261.01	206,117		68,509		520,373			(17,667)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/17/2026	190	814,180	4,278.18	114,510		38,134		290,630			(9,806)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/20/2026	127	496,750	3,900.36	104,778		35,092		237,573			(8,947)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/20/2026	344	1,472,623	4,281.38	206,744		69,242		524,647			(17,654)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/23/2026	182	777,781	4,277.99	109,857		37,000		278,195			(9,354)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/26/2026	305	1,325,504	4,339.94	174,789		59,197		451,117			(14,841)				03	
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	02/27/2026	226	942,108	4,161.62	149,531		48,058		367,063			(13,028)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/02/2026	151	622,597	4,135.76	101,864		32,939		247,845			(8,849)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/04/2026	197	877,609	4,455.32	99,254		32,224		269,114			(8,606)				03	
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/27/2023	03/06/2026	330	1,404,685	4,258.3	200,779		65,446		507,646			(17,375)				03	
APR 25 JPMorgan MOZATC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/02/2023	04/17/2025	16,470	6,093,215	369.96	166,182		3,724		87,735			(20,947)				03	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	05/01/2025	9,123	3,373,703	369.81	93,509			3,853		52,442			(11,560)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/02/2026	4,326	1,594,311	368.58	59,130			20,340		46,360			(5,002)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/13/2026	24,445	9,076,580	371.31	308,493			108,188		225,931			(25,827)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/17/2026	53,802	19,946,101	370.73	692,435			244,502		516,226			(57,756)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/21/2026	18,229	6,754,987	370.57	236,243			83,983		177,174			(19,632)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/24/2026	52,028	19,220,051	369.42	699,772			250,011		541,022			(57,992)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	04/27/2026	16,632	6,140,305	369.18	225,534			80,977		175,718			(18,639)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/02/2023	05/01/2026	26,853	9,955,650	370.75	347,474			125,574		260,479			(28,612)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/21/2026	47,634	13,961,452	293.1	378,215			134,453		128,621			(31,431)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2026	187,185	54,781,656	292.66	1,521,862			543,722		534,812			(126,121)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/27/2026	50,589	14,777,038	292.1	423,604			152,093		154,882			(35,009)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/28/2026	44,214	12,976,051	293.48	345,283			124,175		115,872			(28,510)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2026	63,330	18,574,079	293.29	500,170			180,757		170,664			(41,185)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/24/2025	16,234	4,748,344	292.49	109,907			3,506		1,448			(13,719)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/25/2025	38,118	11,125,399	291.87	268,430			8,923		5,648			(33,461)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	05/01/2025	6,197	1,825,592	294.57	36,911			1,521		243			(4,563)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/02/2023	04/17/2026	7,202	2,108,736	292.81	57,925			20,453		19,947			(4,832)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/25/2025	5,059	1,864,278	368.5	52,838			1,756		157,952			(6,586)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/28/2025	3,355	1,260,329	375.64	25,782			960		80,870			(3,201)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/02/2026	2,768	1,017,746	367.74	35,364			12,165		87,250			(2,991)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/10/2026	8,507	3,149,188	370.17	100,460			35,048		250,190			(8,434)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/13/2026	7,428	2,761,760	371.78	83,096			29,141		208,277			(6,957)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/14/2026	13,638	5,077,243	372.29	149,942			52,675		376,502			(12,542)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/17/2026	35,815	13,319,450	371.9	399,716			141,142		1,000,694			(33,341)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/20/2026	8,062	2,995,315	371.54	91,233			32,379		227,831			(7,589)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/21/2026	15,413	5,729,627	371.75	173,239			61,585		432,851			(14,397)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/01/2023	04/24/2026	47,405	17,565,286	370.54	556,212			198,720		1,380,370			(46,095)				03

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 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			66,995		461,559			(15,421)				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			32,621		227,313			(7,490)				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			873		138,010			(5,611)				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			2,636		362,536			(14,830)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/28/2025	74,052	7,519,935	101.55	165,875			6,177		89,020			(20,591)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/17/2026	59,339	6,061,466	102.15	141,464			49,952		114,129			(11,800)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/21/2026	185,038	18,838,704	101.81	463,335			164,713		387,206			(38,504)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/24/2026	392,854	39,933,581	101.65	1,006,884			359,734		854,937			(83,443)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/27/2026	117,957	11,986,830	101.62	303,858			109,099		259,086			(25,112)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LR0WP21HZNB6K528	.05/01/2023	.04/28/2026	89,887	9,156,762	101.87	223,728			80,460		186,497			(18,473)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC KB1H1DSPRFMYMCUFXT09	.05/03/2023	.04/04/2025	67	274,989	4,095.14	38,543			165		101,930			(4,956)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC KB1H1DSPRFMYMCUFXT09	.05/03/2023	.05/01/2025	100	426,194	4,254.71	49,172			2,029		137,604			(6,087)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/24/2025	12,377	4,538,428	366.68	173,155			48,259		137,199			(16,267)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/26/2025	39,511	14,461,103	366	565,405			158,431		457,004			(53,007)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/29/2025	3,822	1,397,774	365.76	55,145			15,576		44,940			(5,154)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/30/2025	28,097	10,236,448	364.32	424,552			120,231		359,176			(39,637)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/31/2025	15,860	5,801,605	365.79	228,867			64,984		186,396			(21,345)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.01/02/2026	33,619	12,312,542	366.24	478,731			136,639		385,344			(44,556)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.01/06/2026	29,316	10,812,368	368.82	385,214			111,081		287,896			(35,705)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.01/07/2026	16,082	5,933,894	368.97	210,357			60,813		156,591			(19,477)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.01/08/2026	12,413	4,549,806	366.55	175,513			50,868		140,316			(16,234)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.01/09/2026	38,000	14,065,950	370.16	478,416			139,006		343,316			(44,207)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/15/2025	3,251	1,195,668	367.84	43,622			11,859		33,275			(4,137)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/16/2025	23,511	8,655,534	368.15	312,460			85,186		236,172			(29,601)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/17/2025	22,811	8,410,258	368.69	298,142			81,511		221,500			(28,215)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/18/2025	9,335	3,449,366	369.52	118,738			32,553		85,896			(11,225)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/19/2025	53,713	19,745,797	367.62	727,268			199,941		559,464			(68,682)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank 7H6GLXDRUGQFUS7RNE97	.05/09/2023	.12/23/2025	32,121	11,776,423	366.63	450,011			125,082		356,930			(42,321)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJWSFPU8MPR08K5P83	.05/10/2023	.04/25/2025	19,505	4,498,938	230.66	107,275		3,621		240,375			(13,579)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJWSFPU8MPR08K5P83	.05/10/2023	.05/01/2025	10,949	2,531,162	231.18	58,139		2,433		129,170			(7,298)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJWSFPU8MPR08K5P83	.05/10/2023	.05/09/2025	25,577	5,903,181	230.8	140,162		7,346		311,143			(17,399)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.05/02/2025	82,989	8,425,853	101.53	183,156		7,930		103,032			(23,022)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.05/08/2025	31,060	3,144,866	101.25	72,060		3,693		46,249			(8,983)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.05/09/2025	15,760	1,597,146	101.34	36,044		1,894		22,445			(4,487)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.04/17/2026	10,434	1,064,497	102.02	24,917		8,906		20,705			(2,104)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.04/30/2026	550,983	56,018,475	101.67	1,389,580		507,409		1,198,807			(115,906)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/11/2023	.05/08/2026	322,623	32,775,238	101.59	824,624		304,967		718,877			(68,276)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/02/2025	23,531	6,868,896	291.91	157,791		6,822		5,259			(19,806)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/05/2026	45,433	13,299,541	292.73	355,201		130,622		131,538			(29,464)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/08/2026	151,777	44,355,392	292.24	1,218,368		450,169		466,585			(100,784)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/11/2026	38,054	11,076,282	291.07	324,475		120,451		133,485			(26,767)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/05/2025	5,960	1,746,967	293.13	37,036		1,749		794			(4,630)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/07/2025	3,229	968,251	299.82	12,680		632		4			(1,581)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/08/2025	6,467	1,884,938	291.45	44,821		2,294		2,364			(5,579)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/09/2025	16,030	4,679,174	291.91	107,997		5,668		4,899			(13,425)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.04/17/2026	11,073	3,233,205	291.99	89,218		31,858		33,689			(7,525)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.04/24/2026	4,276	1,251,456	292.7	33,315		12,036		12,160			(2,792)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/01/2026	121,814	35,611,087	292.34	969,773		354,358		365,665			(80,740)				03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/12/2023	.05/04/2026	47,919	14,011,466	292.4	380,902		139,851		143,699			(31,625)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/12/2026	8,999	3,329,867	370.03	118,786		44,204		91,743			(9,799)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/02/2025	7,706	2,845,179	369.23	80,062		3,466		48,208			(10,064)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/07/2025	5,901	2,208,216	374.22	49,862		2,490		16,744			(6,224)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/08/2025	7,559	2,794,520	369.69	77,405		3,967		45,284			(9,649)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/14/2025	5,374	1,989,355	370.18	54,116		3,196		30,789			(6,690)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.04/17/2026	2,964	1,100,448	371.33	37,133		13,272		27,454			(3,135)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/01/2026	34,674	12,840,170	370.31	451,457		165,116		344,874			(37,621)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/15/2023	.05/04/2026	10,383	3,841,903	370.02	136,640		50,215		105,246			(11,355)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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MAY 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			59,743		128,198			(13,476)				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			237,193		488,105			(53,103)				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			56,991		123,037			(12,665)				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			4,590		317,100			(13,326)				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			3,600		207,920			(8,756)				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			2,241		125,501			(5,307)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/17/2026	2,877	1,068,365	371.37	32,876			11,750		81,679			(2,776)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/28/2026	4,471	1,656,892	370.56	52,805			19,219		130,187			(4,413)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	49,480	18,364,665	371.15	573,172			209,295		1,415,722			(47,809)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	04/30/2026	20,445	7,579,453	370.73	240,260			87,732		592,277			(20,040)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/08/2026	41,376	15,317,850	370.21	496,666			183,680		1,217,771			(41,122)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/12/2023	05/11/2026	8,498	3,125,449	367.77	110,821			41,176		268,130			(9,150)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2023	05/15/2025	19,940	7,324,003	367.31	220,332			13,317		161,911			(27,239)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	05/16/2023	05/15/2025	14,283	4,569,180	319.9	139,399			8,425		123,765			(17,233)				03
MAY 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wellis Fargo Securities LLC	05/17/2023	05/15/2025	381	1,732,970	4,549.91	133,220			8,063		416,008			(16,492)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/06/2026	10,926	3,622,565	331.55	80,960			25,433		54,489			(7,360)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/10/2026	19,588	6,484,684	331.05	148,807			47,157		102,773			(13,474)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/12/2026	14,068	4,731,742	336.34	84,295			26,829		46,251			(7,617)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/13/2026	11,066	3,612,974	326.49	102,390			32,658		83,365			(9,243)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/13/2026	20,939	7,002,976	334.44	137,043			43,711		82,348			(12,371)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/18/2026	19,976	6,665,123	333.65	136,042			43,854		85,378			(12,219)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/19/2026	11,308	3,768,894	333.28	78,365			25,314		50,030			(7,032)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/20/2026	11,285	3,699,907	327.86	99,024			32,055		77,606			(8,877)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/24/2026	10,882	3,556,194	326.79	100,124			32,679		81,493			(8,940)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/24/2026	13,637	4,576,754	335.61	85,401			27,874		49,642			(7,625)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/27/2026	11,548	3,753,095	324.99	114,588			37,629		98,577			(10,201)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	02/27/2026	21,602	7,178,733	332.32	157,204			51,624		105,580			(13,994)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/19/2023	03/02/2026	11,184	3,672,352	328.37	96,682			31,941		75,198			(8,581)				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)	
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	03/03/2026	11,034	3,646,438	330.46	87,355		28,917		63,257			(7,746)				03	
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	03/04/2026	12,830	4,286,623	334.1	86,618		28,730		54,502			(7,673)				03	
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/19/2023	03/06/2026	11,106	3,607,601	324.83	111,372		37,088		96,648			(9,846)				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		57,900		129,111			(15,372)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/22/2026	399	1,771,570	4,437.8	223,588		85,098		568,364			(18,411)				03	
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/25/2025	239	1,020,702	4,278.06	118,033		4,041		321,331			(15,154)				03	
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/05/2025	228	994,416	4,362.43	102,473		4,900		289,453			(12,971)				03	
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/09/2025	384	1,684,627	4,386.82	168,143		8,936		479,355			(21,165)				03	
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/22/2025	189	811,222	4,282.89	95,268		6,674		257,258			(11,778)				03	
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/20/2026	315	1,345,691	4,273.8	200,456		72,549		487,483			(17,004)				03	
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/24/2026	214	881,281	4,113.14	156,864		57,149		362,205			(13,256)				03	
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/24/2026	449	1,985,133	4,420.74	250,785		91,366		639,076			(21,193)				03	
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/27/2026	241	1,069,422	4,440.57	132,127		48,372		339,169			(11,134)				03	
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	04/28/2026	213	901,013	4,220.4	143,160		52,496		341,323			(12,053)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/01/2026	328	1,328,148	4,048.12	253,892		93,552		574,558			(21,316)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/01/2026	456	2,037,695	4,473.24	243,153		89,595		629,717			(20,414)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/04/2026	226	971,048	4,306.2	140,816		52,135		344,415			(11,789)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/08/2026	239	1,005,398	4,208.27	162,939		60,706		385,564			(13,591)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/08/2026	420	1,877,609	4,475.4	224,647		83,696		580,838			(18,738)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/12/2026	291	1,255,156	4,313.4	181,362		67,990		443,838			(15,072)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/15/2026	218	924,451	4,240.99	144,955		54,592		346,346			(12,013)				03	
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WEFA76	.05/23/2023	05/18/2026	248	1,098,688	4,431.98	138,965		52,575		353,787			(11,485)				03	
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	05/12/2026	42,543	12,410,571	291.72	257,983		96,714		139,419			(21,439)				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		470,812		745,727			(103,602)				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		1,993		2,459			(4,374)				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		132,931		223,037			(29,038)				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		116,223		198,867			(25,327)				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		3,207		4,584			(6,560)				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		154,499		262,783			(33,425)				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 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		5,236		19,029			(10,472)				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		1,412		6,378			(2,648)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/23/2023	.05/21/2025	4,102	1,207,908	294.45	15,917		1,095		.605			(1,970)				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		3,164		14,688			(5,584)				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		6,442		8,362			(1,468)				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		27,713		37,935			(6,204)				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		7,156		10,126			(1,590)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/12/2025	16,884	1,712,762	101.44	37,399		2,136		23,045			(4,688)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/16/2025	59,462	6,031,837	101.44	131,946		8,224		82,369			(16,448)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/19/2025	13,554	1,375,020	101.45	30,076		1,991		18,888			(3,734)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.04/30/2026	16,972	1,728,782	101.86	40,937		15,060		35,344			(3,440)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/08/2026	38,276	3,896,511	101.8	93,432		34,810		81,313			(7,793)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/11/2026	67,629	6,851,511	101.31	176,918		66,222		160,725			(14,716)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/12/2026	121,569	12,324,619	101.38	314,984		118,083		284,675			(26,176)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/15/2026	319,989	32,421,278	101.32	836,771		315,138		760,537			(69,346)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/18/2026	105,098	10,671,679	101.54	266,845		100,955		238,465			(22,053)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/22/2023	.05/19/2026	85,631	8,685,573	101.43	220,757		83,645		199,205			(18,228)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/15/2025	2,211	816,500	369.29	20,231		1,243		14,260			(2,543)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/16/2025	3,398	1,250,108	367.93	32,958		2,068		25,812			(4,137)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/22/2025	3,906	1,446,200	370.25	34,490		2,433		22,812			(4,293)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/23/2025	1,785	659,376	369.5	16,275		1,169		11,477			(2,023)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/08/2026	3,989	1,480,775	371.25	45,351		16,975		37,825			(3,800)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/15/2026	62,858	23,187,181	368.88	773,786		292,765		683,907			(64,423)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/18/2026	13,333	4,930,347	369.78	159,732		60,710		138,458			(13,262)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/19/2026	12,006	4,439,397	369.78	143,946		54,792		124,765			(11,940)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.05/25/2023	.05/22/2026	39,013	14,393,607	368.94	480,645		183,776		425,157			(39,759)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.05/24/2023	.05/02/2025	6,205	1,432,516	230.87	28,356		1,250		75,109			(3,630)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.05/24/2023	.05/09/2025	25,758	5,950,293	231.01	116,940		6,259		307,965			(14,823)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.05/24/2023	.05/12/2025	4,729	1,091,858	230.91	21,704		1,248		57,001			(2,740)				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 (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)
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	05/24/2023	05/15/2025	6,839	1,581,397	231.22	30,640		1,883		80,299			(3,851)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	05/24/2023	05/16/2025	23,641	5,472,472	231.48	103,785		6,514		271,446			(13,027)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	05/24/2023	05/19/2025	5,673	1,310,289	230.98	25,981		1,732		67,943			(3,248)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	05/24/2023	05/22/2025	10,406	2,402,942	230.91	47,974		3,384		125,284			(5,972)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/26/2023	05/01/2025	7,569	1,438,199	190.01	31,941		1,367		7,471			(30,575)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/26/2023	05/06/2025	6,681	1,277,001	191.15	25,720		1,275		4,289			(24,445)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/26/2023	05/09/2025	19,952	3,794,447	190.18	83,598		4,481		20,958			(79,118)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/26/2023	05/16/2025	12,295	2,332,221	189.69	53,852		3,385		17,045			(50,467)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/26/2023	05/23/2025	11,110	2,096,160	188.67	53,218		3,828		22,682			(49,390)				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		31,728		198,809			(6,982)				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		55,167		346,344			(12,051)				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		47,025		294,112			(10,248)				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		101,753		623,999			(22,014)				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		63,816		398,224			(13,806)				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		1,920		87,652			(3,927)				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		1,989		87,444			(3,977)				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		1,440		66,014			(2,881)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/25/2023	05/21/2025	2,927	1,102,030	376.55	23,549		1,633		67,722			(2,940)				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		2,525		99,508			(4,370)				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		11,675		74,713			(2,667)				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		17,034		106,666			(3,814)				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		101,540		628,755			(22,509)				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		142,563		880,698			(31,371)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/30/2023	01/12/2026	4,227	1,558,966	368.8	50,768		15,188		41,803			(4,779)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/30/2023	01/13/2026	31,832	11,813,044	371.11	353,650		106,058		271,377			(33,259)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/30/2023	01/14/2026	19,385	7,161,502	369.44	227,965		68,532		184,458			(21,416)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	05/30/2023	01/15/2026	6,153	2,278,910	370.36	70,208		21,158		55,225			(6,589)				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 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/16/2026	41,253	15,305,446	371.01	460,389			139,076		355,173			(43,161)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/20/2026	5,237	1,933,426	369.19	62,320			19,006		50,925			(5,818)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/21/2026	36,439	13,596,878	373.14	378,966			115,850		273,338			(35,344)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/22/2026	5,452	2,045,673	375.22	52,775			16,171		35,316			(4,917)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/23/2026	38,006	14,120,145	371.52	418,451			128,521		318,957			(38,946)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/26/2026	3,249	1,212,639	373.23	33,790			10,451		24,385			(3,135)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/27/2026	31,365	11,685,572	372.57	334,035			103,547		246,580			(30,961)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/28/2026	13,169	4,911,352	372.95	138,537			43,043		101,020			(12,828)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/29/2026	11,452	4,258,844	371.88	124,944			38,908		94,509			(11,557)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/30/2023	01/30/2026	54,439	20,334,693	373.53	561,813			175,350		402,298			(51,913)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2025	274	1,231,821	4,495.37	107,071			160		306,160			(14,361)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/04/2025	220	974,891	4,434.75	93,516			417		259,106			(12,506)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2025	257	1,144,345	4,455.65	106,985			1,418		298,179			(14,181)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/16/2025	236	1,054,666	4,475.75	96,209			2,107		269,717			(12,641)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/21/2025	401	1,813,244	4,525.19	153,901			4,461		440,210			(20,074)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/24/2025	312	1,420,298	4,556.91	114,913			3,814		333,185			(14,924)				03
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/28/2025	178	774,463	4,358.26	85,554			3,314		225,540			(11,047)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/27/2026	256	1,079,742	4,225.83	177,516			62,044		403,053			(15,511)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/30/2026	340	1,478,325	4,346.48	213,116			74,890		501,332			(18,568)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	03/31/2026	245	1,084,446	4,430.83	142,004			49,990		343,055			(12,360)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2026	220	956,950	4,340.5	139,121			49,149		326,373			(12,086)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/02/2026	223	1,029,192	4,612.52	108,334			38,272		278,493			(9,411)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/07/2026	417	1,812,659	4,346.07	262,819			93,665		616,713			(22,722)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2026	225	956,009	4,248.74	154,604			55,385		352,025			(13,328)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/10/2026	238	1,065,289	4,471.12	134,081			48,033		326,977			(11,559)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/13/2026	224	1,012,361	4,512.42	121,658			43,806		300,490			(10,458)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/17/2026	298	1,276,824	4,282.49	199,975			72,493		458,747			(17,124)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/17/2026	328	1,477,194	4,500.76	180,584			65,464		443,459			(15,464)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	05/30/2023	04/20/2026	240	1,081,525	4,514.82	130,409			47,511		321,326			(11,135)				03

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APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCOUFXT09	.05/30/2023	.04/24/2026	 216	 931,144	 4,302.09	 143,437		 52,603		 330,128			 (12,202)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCOUFXT09	.05/30/2023	.04/28/2026	 487	 2,206,903	 4,527.91	 263,815	.....	..... 97,378	.....	..... 650,641	.....	.....	..... (22,357)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/23/2025	 18,205	 5,166,121	 283.78	 114,253	.....	..... 8,240	.....	..... 80,116	.....	.....	..... (14,262)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/26/2026	 47,196	 13,304,092	 281.89	 398,186	.....	..... 153,570	.....	..... 388,143	.....	.....	..... (32,908)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/29/2026	 67,188	 18,996,089	 282.73	 543,438	.....	..... 210,508	.....	..... 518,215	.....	.....	..... (44,789)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/23/2025	 10,169	 2,932,438	 288.38	 46,494	.....	..... 3,353	.....	..... 15,558	.....	.....	..... (5,804)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/30/2025	 9,516	 2,699,132	 283.64	 60,560	.....	..... 4,908	.....	..... 43,688	.....	.....	..... (7,487)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/08/2026	 4,298	 1,258,952	 292.9	 19,349	.....	..... 7,263	.....	..... 12,275	.....	.....	..... (1,626)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/15/2026	 14,951	 4,342,608	 290.45	 78,337	.....	..... 29,722	.....	..... 56,304	.....	.....	..... (6,540)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/18/2026	 4,916	 1,425,102	 289.89	 26,671	.....	..... 10,165	.....	..... 19,695	.....	.....	..... (2,221)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/19/2026	 4,584	 1,327,281	 289.52	 25,426	.....	..... 9,705	.....	..... 19,090	.....	.....	..... (2,115)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/31/2023	.05/22/2026	 143,113	 40,685,618	 284.29	 1,063,194	.....	..... 407,639	.....	..... 966,997	.....	.....	..... (88,191)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	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	.....	..... 77,939	.....	..... 160,694	.....	.....	..... (16,862)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/16/2025	 9,795	 987,461	 100.81	 25,791	.....	..... 1,632	.....	..... 18,384	.....	.....	..... (3,265)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/22/2025	 10,353	 1,048,547	 101.28	 25,323	.....	..... 1,801	.....	..... 15,852	.....	.....	..... (3,179)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/23/2025	 32,487	 3,287,730	 101.2	 80,536	.....	..... 5,833	.....	..... 51,823	.....	.....	..... (10,095)	.....	.....	.....	03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/30/2025	 10,260	 1,042,724	 101.63	 23,772	.....	..... 1,935	.....	..... 13,588	.....	.....	..... (2,951)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/08/2026	 14,732	 1,496,892	 101.61	 39,128	.....	..... 14,728	.....	..... 32,678	.....	.....	..... (3,297)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/18/2026	 44,212	 4,498,117	 101.74	 115,791	.....	..... 44,254	.....	..... 95,924	.....	.....	..... (9,667)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/19/2026	 32,572	 3,312,555	 101.7	 85,794	.....	..... 32,839	.....	..... 71,358	.....	.....	..... (7,156)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/22/2026	 439,197	 44,538,920	 101.41	 1,204,716	.....	..... 463,181	.....	..... 1,027,846	.....	.....	..... (100,207)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/26/2026	 74,669	 7,603,542	 101.83	 193,617	.....	..... 74,879	.....	..... 159,656	.....	.....	..... (16,046)	.....	.....	.....	03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	.05/31/2023	.05/29/2026	 145,062	 14,752,849	 101.7	 383,255	.....	..... 148,868	.....	..... 319,934	.....	.....	..... (31,674)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/04/2026	 15,191	 5,703,347	 375.44	 156,772	.....	..... 49,787	.....	..... 98,873	.....	.....	..... (14,501)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/05/2026	 7,598	 2,849,085	 374.96	 79,707	.....	..... 25,369	.....	..... 51,244	.....	.....	..... (7,365)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/06/2026	 27,799	 10,217,859	 367.56	 373,343	.....	..... 119,087	.....	..... 302,795	.....	.....	..... (34,462)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/06/2026	 32,141	 12,061,549	 375.27	 333,945	.....	..... 106,520	.....	..... 212,362	.....	.....	..... (30,826)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/09/2026	 6,320	 2,316,286	 366.49	 87,914	.....	..... 28,226	.....	..... 73,407	.....	.....	..... (8,090)	.....	.....	.....	03
FEB 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/05/2023	.02/10/2026	 11,272	 4,124,203	 365.88	 159,950		 51,465		 135,592			 (14,704)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan MOZA1C2 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			80,875		165,000			(23,107)				03
FEB 26 JPMorgan MOZA1C2 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			64,970		144,727			(18,504)				03
FEB 26 JPMorgan MOZA1C2 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			50,956		107,167			(14,467)				03
FEB 26 JPMorgan MOZA1C2 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			183,424		463,959			(51,912)				03
FEB 26 JPMorgan MOZA1C2 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			124,744		248,347			(35,305)				03
FEB 26 JPMorgan MOZA1C2 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			37,751		87,607			(10,551)				03
FEB 26 JPMorgan MOZA1C2 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			42,640		113,578			(11,881)				03
FEB 26 JPMorgan MOZA1C2 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			64,373		129,094			(17,937)				03
MAY 25 JPMorgan MOZA1C2 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			4,510		47,077			(7,805)				03
MAY 25 JPMorgan MOZA1C2 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			7,217		65,275			(11,010)				03
JUN 25 JPMorgan MOZA1C2 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			2,369		9,679			(3,331)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/22/2026	13,648	5,022,213	367.97	189,031			72,812		156,600			(15,753)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/26/2026	10,593	3,886,426	366.88	151,906			58,857		128,960			(12,612)				03
MAY 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	05/29/2026	27,723	10,203,291	368.04	384,245			149,527		318,394			(31,814)				03
JUN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	06/01/2026	11,822	4,352,088	368.14	163,496			63,898		135,349			(13,500)				03
JUN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	06/02/2026	13,573	5,004,316	368.71	184,586			72,244		150,910			(15,227)				03
JAN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	01/30/2026	5,973	2,228,586	373.08	66,604			20,917		45,528			(6,193)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	23,889	8,815,478	369.02	305,539			96,817		237,846			(28,291)				03
FEB 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/05/2023	02/03/2026	19,819	7,467,439	376.79	195,015			61,795		116,696			(18,057)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/30/2025	2,760	1,053,986	381.94	21,425			1,751		49,227			(2,671)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/03/2025	2,358	899,724	381.58	18,666			1,620		42,914			(2,314)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/04/2025	1,515	581,639	383.92	10,810			952		24,191			(1,338)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/22/2026	16,853	6,264,493	371.72	234,509			90,413		474,986			(19,561)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/26/2026	15,891	5,923,187	372.73	214,390			83,143		434,835			(17,816)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/29/2026	30,420	11,337,348	372.7	411,244			160,181		833,247			(34,081)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/01/2026	10,503	3,903,443	371.64	147,053			57,525		297,100			(12,153)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	06/02/2026	10,137	3,806,875	375.54	125,114			49,012		254,475			(10,330)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/23/2025	2,537	940,480	370.65	31,368			2,281		73,532			(3,948)				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 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	06/05/2023	05/30/2025	5,611	2,080,413	370.77	69,302			5,663		161,828			(8,639)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	05/23/2025	9,519	965,737	101.45	25,207			1,846		13,449			(3,195)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	05/30/2025	13,414	1,357,136	101.17	37,265			3,066		22,095			(4,678)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	06/05/2025	16,290	1,666,830	102.32	37,696			3,389		15,405			(4,692)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	06/06/2025	14,145	1,445,899	102.22	33,297			3,035		14,213			(4,139)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	05/15/2026	10,615	1,074,124	101.19	32,620			12,504		25,954			(2,751)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	05/22/2026	23,695	2,396,276	101.13	73,502			28,470		58,918			(6,159)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	05/29/2026	91,737	9,304,933	101.43	274,295			107,333		214,706			(22,837)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	06/01/2026	76,089	7,742,850	101.76	217,920			85,640		165,959			(18,093)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	06/08/2023	06/02/2026	85,665	8,776,407	102.45	223,672			88,026		159,720			(18,553)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	06/08/2023	06/05/2026	288,272	29,498,887	102.33	765,651			302,601		553,991			(63,335)				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			136,037		312,773			(28,740)				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			148,389		328,889			(31,276)				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			13,157		117,012			(20,070)				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			398,631		906,701			(83,434)				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			4,249		32,575			(6,167)				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			105,609		235,365			(21,951)				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			2,057		4,889			(2,893)				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			5,860		45,081			(8,114)				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			8,866		69,318			(12,090)				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			80		237			(109)				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			12,601		24,556			(2,753)				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			14,344		33,016			(3,103)				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			143,129		333,335			(30,453)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/25/2026	12,632	4,660,759	368.97	164,466			54,989		128,616			(14,997)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/26/2026	11,066	4,090,344	369.63	141,092			47,269		108,386			(12,853)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/12/2023	02/27/2026	47,784	17,455,455	365.3	699,078			234,675		599,654			(63,617)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	06/12/2023	02/27/2026	27,476	10,235,864	372.54	318,720			106,992		224,647			(29,004)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/02/2026	16,504	6,007,224	363.98	251,855			85,052		222,531			(22,850)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/02/2026	25,386	9,462,557	372.74	292,960			98,933		205,649			(26,579)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/03/2026	9,946	3,645,923	366.56	140,144			47,420		116,825			(12,702)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/03/2026	11,912	4,459,461	374.38	130,194			44,053		86,722			(11,800)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/04/2026	12,556	4,692,478	373.71	140,507			47,637		95,705			(12,722)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/05/2026	5,736	2,089,433	364.25	86,847			29,502		76,369			(7,856)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.03/05/2026	10,731	4,011,075	373.77	119,870			40,720		81,557			(10,842)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/19/2026	11,368	4,147,163	364.8	168,365			55,607		145,869			(15,446)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/19/2026	14,433	5,401,078	374.21	157,611			52,055		104,594			(14,460)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/20/2026	17,979	6,564,210	365.1	263,935			87,351		227,125			(24,190)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/20/2026	30,112	11,217,716	372.53	348,098			115,205		244,367			(31,903)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/20/2026	6,566	2,488,686	379.04	60,668			20,078		33,667			(5,560)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/23/2026	4,334	1,586,929	366.12	61,723			20,553		51,890			(5,640)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/24/2026	15,021	5,462,639	363.66	230,877			77,037		205,296			(21,074)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.06/12/2023	.02/24/2026	24,608	9,137,469	371.32	296,773			99,025		216,809			(27,089)				03
JUN 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	7H6GLXDRUGQFUS7RNE97	.06/16/2023	.06/13/2025	14,708	5,446,794	370.34	167,519			16,914		91,207			(20,853)				03
JUN 25 NYSE Zebra Edge	VAGLB: Index Universal	N/A	Equity /	UBS AG																		
Call	Life		Index	BFBM8T61CT2L1QC1M1K50	.06/16/2023	.06/13/2025	9,952	3,198,560	321.41	105,958			10,684		76,877			(13,172)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.05/23/2025	15,908	3,647,663	229.3	113,264			8,378		216,878			(14,500)				03
MAY 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.05/30/2025	10,555	2,429,839	230.21	70,929			5,894		134,308			(8,991)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.06/02/2025	8,715	2,021,658	231.97	51,942			4,517		95,803			(6,557)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.06/05/2025	9,745	2,258,805	231.79	58,958			5,352		108,815			(7,411)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.06/06/2025	21,568	5,003,066	231.97	128,759			11,852		237,035			(16,162)				03
JUN 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuity		Index	ROMUJISFPUB8MPRO8K5P83	.06/14/2023	.06/13/2025	10,015	2,325,285	232.19	59,086			5,958		107,944			(7,345)				03
JUN 25 IUL Call	VAGLB: Index Universal	N/A	Equity /	Wells Fargo																		
Life	Life		Index	KB1H1DSPRFMYMQUJFT09	.06/20/2023	.06/13/2025	409	1,992,936	4,868.42	137,250			13,877		333,006			(17,109)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Index	Annuity		Index	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/30/2025	535	2,366,971	4,425.32	301,078			25,125		654,614			(38,327)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Index	Annuity		Index	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/12/2025	306	1,365,217	4,467.04	166,098			16,610		364,447			(20,762)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Index	Annuity		Index	B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/20/2025	242	1,127,935	4,652.43	106,402			11,693		247,639			(13,154)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Index	Annuity		Index	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/22/2026	301	1,268,607	4,208.35	259,045			101,281		488,476			(21,912)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/21/2023	.05/22/2026	385	1,728,238	4,491.38	265,582		103,837		530,466			(22,465)				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		141,509		692,333			(30,108)				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		81,332		417,313			(17,305)				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		126,469		626,188			(26,656)				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		137,112		646,681			(28,698)				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		81,940		417,828			(17,031)				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		79,732		400,027			(16,534)				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		94,661		450,123			(19,495)				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		116,024		606,245			(23,895)				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		89,187		428,595			(18,243)				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		129,851		663,327			(26,381)				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		5,516		23,499			(7,522)				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		4,485		15,288			(5,606)				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		8,322		25,519			(10,260)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/20/2025	12,396	1,278,518	103.14	27,370		3,020		8,093			(3,398)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.04/30/2026	15,818	1,598,581	101.06	52,500		19,909		39,437			(4,548)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.05/18/2026	9,774	984,743	100.75	33,877		13,205		26,287			(2,885)				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		10,621		19,023			(2,244)				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		122,951		207,986			(25,734)				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		109,924		181,333			(22,795)				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		292,324		473,852			(60,204)				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		74,588		115,024			(15,257)				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		129,861		196,694			(26,502)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.06/21/2023	.06/18/2026	154,407	15,948,709	103.29	386,327		157,300		238,955			(31,957)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/23/2023	.06/06/2025	4,888	1,386,324	283.63	29,823		2,772		22,850			(3,780)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/23/2023	.06/01/2026	8,422	2,380,638	282.67	65,751		26,177		65,399			(5,530)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/23/2023	.06/05/2026	8,480	2,412,543	284.5	60,144		24,080		56,901			(5,040)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/23/2023	.06/08/2026	6,240	1,778,230	284.96	43,236		17,383		40,385			(3,613)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	06/09/2026	38,098	10,798,480	283.44	286,540		115,360		279,663			(23,923)				03
JUN 26 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		358,351		848,575			(73,802)				03
JUN 25 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		6,177		47,578			(8,057)				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		126,763		297,490			(25,929)				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		5,681		36,253			(7,101)				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		238,565		559,148			(48,687)				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		30,922		218,428			(38,123)				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		280,739		660,912			(57,035)				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		2,489		6,587			(3,068)				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		3,459		23,811			(4,096)				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		102,669		241,372			(20,672)				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		17,827		122,057			(20,056)				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		1,813		6,454			(2,040)				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		6,610		12,768			(1,444)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/02/2025	3,081	1,131,170	367.12	33,955		2,986		26,259			(4,335)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/05/2025	3,640	1,346,866	370.01	35,709		3,278		22,898			(4,539)				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		47,534		241,162			(9,880)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/06/2025	4,263	1,573,549	369.11	43,441		4,044		29,762			(5,514)				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		54,739		277,679			(11,351)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/09/2025	2,994	1,101,962	368.08	31,884		3,090		23,456			(4,030)				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		184,547		933,666			(38,007)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/12/2025	2,854	1,069,302	374.61	23,121		2,328		10,182			(2,910)				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		41,964		211,402			(8,584)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/13/2025	10,062	3,734,180	371.12	94,683		9,653		56,993			(11,901)				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		44,600		224,397			(9,102)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/16/2025	2,545	944,094	371.01	24,123		2,550		14,752			(3,020)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	06/23/2023	06/18/2026	24,138	9,140,661	378.68	268,383		109,479		548,569			(22,242)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/26/2023	06/17/2025	2,499	953,955	381.66	14,747		1,577		2,845			(1,843)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/22/2026	14,334	5,408,950	377.36	166,938			68,460		340,607			(13,784)				
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/20/2025	10,595	3,923,086	370.29	103,721			11,477		67,407			(12,911)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/05/2025	3,133	1,170,943	373.69	34,421			3,160		81,255			(4,376)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/06/2025	4,187	1,572,396	375.58	42,596			3,965		100,742			(5,407)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/09/2025	2,814	1,057,693	375.82	28,408			2,753		67,059			(3,591)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/12/2025	2,430	917,134	377.44	22,969			2,313		54,015			(2,891)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/13/2025	5,931	2,252,750	379.82	50,676			5,167		118,115			(6,370)				
JUN 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/20/2025	6,026	2,292,036	380.33	50,644			5,604		117,138			(6,304)				
MAY 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.05/26/2026	2,634	975,804	370.4	38,101			15,054		77,228			(3,226)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/01/2026	3,584	1,335,516	372.64	48,351			19,268		98,400			(4,071)				
JUN 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.06/23/2023	.06/05/2026	45,093	16,936,532	375.59	553,149			221,672		1,130,536			(46,396)				
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/23/2025	2,584	953,762	369.14	26,587			3,040		18,705			(3,296)				
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/25/2025	1,841	689,912	374.84	14,908			1,741		6,861			(1,843)				
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.05/18/2026	2,350	867,860	369.31	30,526			11,921		25,038			(2,604)				
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.05/29/2026	3,300	1,209,879	366.68	46,656			18,513		40,643			(3,939)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/02/2026	3,179	1,175,916	369.95	40,718			16,249		33,073			(3,425)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/05/2026	36,279	13,410,247	369.64	469,816			188,277		384,620			(39,407)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/08/2026	13,834	5,096,493	368.4	186,484			75,044		156,963			(15,598)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/09/2026	11,070	4,089,926	369.45	144,468			58,216		118,923			(12,073)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/12/2026	38,292	14,229,028	371.59	467,932			189,339		366,912			(38,994)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/15/2026	7,893	2,936,570	372.07	95,105			38,639		73,827			(7,903)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/16/2026	9,046	3,375,892	373.19	105,296			42,837		79,495			(8,742)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/18/2026	24,913	9,256,180	371.54	305,683			124,694		240,524			(25,333)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/22/2026	13,016	4,815,786	369.99	167,906			68,857		137,120			(13,864)				
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFU57RNE97	.06/26/2023	.06/23/2026	17,026	6,289,056	369.37	224,068			92,010		185,467			(18,484)				
MAY 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		03
MOZAIC2 Call	Index		Index	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/02/2025	548	2,455,825	4,482.66	274,172			12,629		629,186			(36,665)				
MAY 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		03
MOZAIC2 Call	Index		Index	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/09/2025	557	2,491,320	4,473.63	283,524			15,844		647,498			(37,525)				
MAY 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		03
MOZAIC2 Call	Index		Index	KB1H1DSPRFMYMCJFXT09	.06/27/2023	.05/15/2025	431	1,920,849	4,455.28	225,340			14,453		510,856			(29,564)				

STATEMENT AS OF MARCH 31, 2025 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	.05/19/2025	 507	2,269,662	4,473.21	260,535	.....	.....18,124	.....	.....593,881	.....	.....	.....(33,983)	.....	.....	.....	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	.....	.....16,227	.....	.....509,505	.....	.....	.....(28,637)	.....	.....	.....	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	.....	.....12,992	.....	.....371,980	.....	.....	.....(20,879)	.....	.....	.....	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	.....	.....130,695	.....	.....679,511	.....	.....	.....(29,554)	.....	.....	.....	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	.....	.....132,648	.....	.....666,819	.....	.....	.....(29,697)	.....	.....	.....	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	.....	.....111,094	.....	.....585,206	.....	.....	.....(24,688)	.....	.....	.....	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	.....	.....181,424	.....	.....911,716	.....	.....	.....(39,922)	.....	.....	.....	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	.....	.....255,222	.....	.....1,313,503	.....	.....	.....(54,560)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/10/2026	 8,165	2,691,211	329.59	66,179	.....	.....23,045	.....	.....50,708	.....	.....	.....(6,047)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/11/2026	 8,266	2,681,063	324.34	83,516	.....	.....29,137	.....	.....74,779	.....	.....	.....(7,623)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/13/2026	 21,390	6,798,502	317.84	278,564	.....	.....97,554	.....	.....287,247	.....	.....	.....(25,375)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/13/2026	 20,005	6,485,262	324.19	203,559	.....	.....71,287	.....	.....183,141	.....	.....	.....(18,543)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/16/2026	 7,441	2,390,172	321.22	85,330	.....	.....30,051	.....	.....82,425	.....	.....	.....(7,749)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/16/2026	 7,580	2,475,075	326.53	70,216	.....	.....24,728	.....	.....59,421	.....	.....	.....(6,377)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/17/2026	 8,333	2,649,271	317.91	108,445	.....	.....38,262	.....	.....111,785	.....	.....	.....(9,839)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/17/2026	 14,038	4,543,832	323.67	146,217	.....	.....51,589	.....	.....133,555	.....	.....	.....(13,266)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/18/2026	 8,534	2,717,712	318.47	108,794	.....	.....38,456	.....	.....111,053	.....	.....	.....(9,861)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/19/2026	 7,471	2,459,537	329.19	61,986	.....	.....21,951	.....	.....48,522	.....	.....	.....(5,612)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/20/2026	 7,716	2,443,919	316.75	104,922	.....	.....37,224	.....	.....110,347	.....	.....	.....(9,490)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/20/2026	 15,208	4,929,071	324.11	155,866	.....	.....55,297	.....	.....141,028	.....	.....	.....(14,098)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/23/2026	 14,965	4,807,794	321.26	171,949	.....	.....61,337	.....	.....166,358	.....	.....	.....(15,506)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/24/2026	 10,701	3,493,114	326.43	100,028	.....	.....35,746	.....	.....85,351	.....	.....	.....(9,012)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/25/2026	 9,870	3,218,857	326.12	93,501	.....	.....33,473	.....	.....80,519	.....	.....	.....(8,415)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/26/2026	 8,674	2,846,281	328.15	75,559	.....	.....27,099	.....	.....61,440	.....	.....	.....(6,794)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/27/2026	 25,064	8,015,859	319.81	305,000	.....	.....109,581	.....	.....304,238	.....	.....	.....(27,395)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/27/2026	 16,015	5,205,846	325.06	158,594	.....	.....56,980	.....	.....140,609	.....	.....	.....(14,245)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/30/2026	 9,960	3,196,855	320.98	116,045	.....	.....41,915	.....	.....113,224	.....	.....	.....(10,392)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/30/2026	 9,118	2,996,262	328.62	78,064	.....	.....28,196	.....	.....62,809	.....	.....	.....(6,991)	.....	.....	.....	03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/27/2023	.03/31/2026	 13,011	4,258,488	327.29	117,879		42,652		98,661			(10,546)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/09/2026	13,438	4,358,768	324.35	135,574		47,120		121,217			(12,400)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/27/2023	03/10/2026	9,451	3,021,071	319.66	114,762		39,963		114,287			(10,486)				03
MAY 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	05/30/2025	10,287	1,959,317	190.47	42,176		3,570		12,660			(38,606)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/06/2025	5,556	1,050,321	189.03	25,726		2,412		11,193			(23,314)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/11/2025	6,721	1,280,143	190.47	27,825		2,786		9,268			(25,038)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/13/2025	6,639	1,252,673	188.69	31,800		3,265		15,191			(28,535)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/20/2025	15,525	2,935,145	189.06	72,501		8,078		33,533			(64,423)				03
JUN 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/29/2023	06/27/2025	6,077	1,154,315	189.94	26,558		3,187		10,899			(23,371)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/20/2025	30,425	3,137,384	103.12	65,139		7,258		20,099			(8,165)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/23/2025	16,139	1,653,757	102.47	38,540		4,437		15,528			(4,811)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/26/2025	11,454	1,170,622	102.2	28,613		3,399		12,774			(3,557)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/27/2025	13,981	1,432,363	102.45	33,555		4,027		13,854			(4,165)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/12/2026	24,259	2,495,958	102.89	62,126		25,255		41,114			(5,201)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/15/2026	9,390	966,067	102.88	24,133		9,850		16,001			(2,015)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/16/2026	8,608	893,740	103.83	19,393		7,926		11,619			(1,618)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/18/2026	109,312	11,293,054	103.31	264,973		108,587		168,342			(22,061)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/22/2026	114,856	11,819,840	102.91	294,491		121,325		195,598			(24,428)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/23/2026	68,043	6,973,052	102.48	184,941		76,292		128,212			(15,327)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/28/2023	06/26/2026	164,293	16,821,955	102.39	452,298		187,316		316,704			(37,380)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFX09	07/05/2023	05/02/2025	6,203	996,494	160.65	42,366		1,975		77,623			(5,734)				03
MAY 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFX09	07/05/2023	05/23/2025	6,308	1,017,343	161.27	41,572		3,151		75,070			(5,454)				03
JUN 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFX09	07/05/2023	06/27/2025	8,717	1,418,551	162.74	51,951		6,269		91,110			(6,485)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFX09	07/06/2023	06/05/2025	198	854,282	4,317.61	130,938		12,228		263,689			(16,932)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFX09	07/06/2023	07/03/2025	274	1,198,938	4,374.25	175,335		22,522		354,956			(21,796)				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		21,078		48,326			(4,341)				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		16,783		37,413			(3,425)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/07/2023	06/20/2025	3,524	999,818	283.72	22,690		2,557		16,756			(2,876)				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		15,418		34,968			(3,132)				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		24,052		53,680			(4,843)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	07/07/2023	06/23/2025	3,545	1,003,340	283.04	23,898		2,782		18,801			(3,017)				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		139,192		321,464			(27,963)				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		8,926		52,415			(9,341)				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		530,161		1,187,503			(105,797)				03
JUN 25 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		107,720		234,589			(21,354)				03
JUN 26 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		14,474		85,161			(14,973)				03
JUN 25 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		159,827		342,267			(31,614)				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		7,290		41,125			(7,290)				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		247,801		522,258			(48,801)				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		1,854		4,690			(1,813)				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		116,759		255,768			(22,795)				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		17,134		91,116			(16,581)				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		529		1,410			(512)				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		11,975		27,869			(2,489)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/16/2026	19,736	7,197,156	364.67	254,398		90,782		258,638			(23,411)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/16/2026	16,305	6,067,164	372.11	163,537		58,358		139,622			(15,049)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/17/2026	12,940	4,742,516	366.49	157,226		56,209		153,996			(14,454)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/17/2026	25,599	9,529,254	372.25	255,735		91,427		217,532			(23,510)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	6,417	2,332,905	363.57	85,791		30,727		89,068			(7,879)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	6,013	2,245,345	373.44	57,661		20,652		47,433			(5,295)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/18/2026	4,831	1,838,750	380.61	35,653		12,770		23,128			(3,274)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/06/2026	43,699	15,957,244	365.16	551,922		193,287		554,822			(51,315)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/06/2026	25,648	9,522,258	371.26	263,666		92,338		229,134			(24,514)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/09/2026	16,451	6,004,027	364.97	209,418		73,760		211,389			(19,411)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/09/2026	27,322	10,145,160	371.32	280,596		98,830		243,966			(26,008)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/10/2026	26,907	9,809,365	364.56	347,375		122,582		353,492			(32,164)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/10/2026	19,656	7,304,440	371.61	200,100		70,611		172,563			(18,528)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/11/2026	6,054	2,194,833	362.53	83,427		29,495		88,248			(7,717)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/10/2023	03/11/2026	9,470	3,523,375	372.06	94,889		33,547		80,916			(8,777)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/12/2026	5,186	1,880,068	362.55	71,459			25,311		75,531			(6,603)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/12/2026	8,116	3,020,379	372.17	81,075			28,717		68,927			(7,492)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	40,430	14,767,957	365.27	510,230			181,066		512,405			(47,098)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	30,764	11,415,179	371.06	319,635			113,429		280,188			(29,505)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/10/2023	03/13/2026	6,331	2,404,467	379.81	47,987			17,029		31,870			(4,430)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/20/2025	9,369	967,394	103.25	19,310			2,179		5,730			(2,451)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/27/2025	29,819	3,055,883	102.48	70,254			8,536		29,107			(8,831)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	07/03/2025	54,897	5,662,102	103.14	116,217			14,970		39,221			(14,487)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/12/2026	18,140	1,852,100	102.1	51,119			20,956		36,944			(4,316)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/23/2026	12,310	1,266,994	102.92	31,133			12,950		20,934			(2,602)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/26/2026	115,191	11,828,961	102.69	301,109			125,741		207,260			(25,092)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/07/2023	06/29/2026	117,931	12,140,959	102.95	297,775			124,829		200,232			(24,746)				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			106,630		161,974			(21,092)				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			194,438		290,642			(38,292)				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			117,605		189,249			(22,960)				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			5,347		33,310			(5,596)				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			8,654		52,586			(8,953)				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			2,652		10,242			(2,595)				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			7,526		42,895			(7,283)				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			7,372		44,592			(6,840)				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			6,792		38,046			(6,113)				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			2,675		15,289			(2,384)				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			13,884		26,844			(2,833)				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			13,017		25,699			(2,621)				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			308,613		615,518			(61,586)				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			82,772		163,209			(16,409)				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			63,709		121,610			(12,602)				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			143,564		278,639			(28,273)				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			59,954		126,269			(11,705)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	07/12/2023	07/07/2026	11,907	4,360,049	366.19	170,859			72,485		153,505			(14,121)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/12/2023	07/10/2026	31,101	11,403,917	366.67	440,395			187,531		392,271			(36,296)				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			4,020		57,017			(3,582)				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			7,676		33,373			(1,581)				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			23,662		101,879			(4,807)				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			59,857		256,054			(12,025)				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			245,810		1,046,599			(49,053)				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			77,739		329,263			(15,411)				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			3,370		59,072			(3,791)				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			82,849		350,152			(16,388)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/02/2026	22,645	8,604,910	380	277,266			117,216		493,947			(23,084)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/06/2026	11,238	4,236,790	377	151,893			64,537		270,900			(12,599)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/07/2026	11,377	4,283,963	376.54	156,096			66,406		278,349			(12,936)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/10/2026	26,881	10,149,997	377.59	357,068			152,467		636,188			(29,510)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/23/2025	2,493	941,427	377.66	27,568			3,236		54,892			(3,509)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/27/2025	6,450	2,430,796	376.87	73,785			9,029		146,947			(9,340)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	06/30/2025	2,910	1,109,774	381.38	27,768			3,500		53,773			(3,500)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/03/2025	8,971	3,380,841	376.86	103,026			13,363		204,467			(12,932)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	07/12/2023	07/07/2025	4,638	1,759,962	379.5	48,045			6,464		94,035			(5,997)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/13/2025	14,575	3,395,825	232.99	81,037			8,500		145,852			(10,479)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/16/2025	7,361	1,714,396	232.9	41,296			4,490		74,344			(5,317)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/20/2025	21,629	5,010,560	231.66	132,585			15,088		244,311			(16,974)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/23/2025	6,215	1,433,718	230.69	40,832			4,800		76,078			(5,205)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/26/2025	15,532	3,579,273	230.45	103,752			12,585		193,704			(13,170)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/27/2025	10,157	2,346,549	231.02	65,312			8,003		121,051			(8,279)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	06/30/2025	6,362	1,478,122	232.35	37,343			4,714		67,710			(4,714)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	07/13/2023	07/03/2025	10,189	2,358,418	231.47	63,680			8,271		117,018			(8,005)				03

STATEMENT AS OF MARCH 31, 2025 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)
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	07/13/2023	07/10/2025	10,176	2,339,946	229.95	70,621		9,768		131,835			(8,791)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	8,495	1,969,421	231.84	51,903		7,241		94,636			(6,452)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/07/2025	8,133	2,309,448	283.95	57,997		7,814		38,733			(7,250)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/10/2025	11,859	3,379,716	284.99	79,320		10,971		48,426			(9,874)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/11/2025	20,548	5,868,395	285.59	132,324		18,460		76,320			(16,449)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/11/2025	1,215	354,192	291.43	5,248		732		1,375			(652)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	06/29/2026	7,123	2,026,693	284.53	58,210		24,538		48,533			(4,864)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/02/2026	3,834	1,098,006	286.37	28,496		12,058		22,436			(2,375)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/07/2026	47,387	13,433,599	283.49	409,571		174,398		352,744			(33,974)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/10/2026	153,253	43,618,889	284.62	1,251,927		535,061		1,044,563			(103,560)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/14/2023	07/13/2026	31,570	9,018,625	285.67	244,613		104,930		197,878			(20,179)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/18/2023	07/15/2025	10,670	3,444,645	322.83	107,181		15,501		75,834			(13,287)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/18/2023	07/15/2025	15,127	5,566,285	367.96	184,706		26,714		127,648			(22,897)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	04/03/2025	19,994	7,435,832	371.9	205,140		660		64,505			(29,683)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	04/04/2025	12,607	4,693,841	372.33	127,075		612		35,875			(18,358)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/19/2026	21,430	7,920,040	369.57	306,669		111,057		214,566			(28,395)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/20/2026	53,237	19,482,007	365.95	851,256		308,832		653,406			(78,739)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/20/2026	24,542	9,133,469	372.15	323,960		117,531		210,485			(29,965)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/23/2026	23,286	8,532,594	366.43	367,449		134,029		279,089			(33,884)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/23/2026	25,432	9,538,190	375.04	306,207		111,690		181,880			(28,236)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/24/2026	31,018	11,500,334	370.76	428,672		156,639		290,775			(39,489)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/25/2026	18,309	6,877,392	375.62	216,418		79,220		126,321			(19,916)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/26/2026	15,664	5,846,264	373.22	200,348		73,468		126,448			(18,418)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/27/2026	41,963	15,420,254	367.47	642,458		236,005		476,357			(59,001)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/27/2026	27,326	10,196,959	373.16	350,319		128,689		221,669			(32,172)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/30/2026	18,707	6,888,897	368.25	280,046		103,415		203,825			(25,640)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/30/2026	21,966	8,239,580	375.11	264,688		97,743		157,779			(24,234)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/31/2026	15,875	5,866,913	369.56	228,288		84,448		160,681			(20,880)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	07/19/2023	03/31/2026	15,926	5,996,572	376.53	183,307		67,809		104,215			(16,766)				03

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APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	04/01/2026	15,932	6,046,334	379.51	166,011			61,517		84,828			(15,169)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	04/02/2026	54,987	20,308,851	369.34	796,760			295,755		564,449			(72,727)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/19/2023	04/02/2026	31,292	11,804,424	377.24	352,030			130,672		195,641			(32,133)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/07/2025	14,958	1,536,596	102.73	41,612			5,622		13,533			(5,216)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/11/2025	24,308	2,505,222	103.06	64,344			9,001		19,002			(8,021)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/02/2026	16,142	1,668,643	103.37	46,006			19,503		24,856			(3,841)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/07/2026	92,719	9,529,652	102.78	285,667			121,863		164,965			(23,740)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/10/2026	334,893	34,527,504	103.1	990,615			424,158		554,365			(82,095)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/14/2023	07/13/2026	127,634	13,258,658	103.88	340,911			146,507		175,581			(28,174)				03
JUL 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	07/19/2023	07/15/2025	453	2,244,257	4,955.96	174,946			25,337		346,619			(21,717)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/17/2025	2,609	970,369	371.87	27,582			4,076		15,135			(3,429)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/18/2025	4,454	1,661,193	372.97	45,074			6,714		23,014			(5,595)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/18/2025	737	281,374	381.68	5,138			765		1,197			(638)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/10/2026	10,131	3,743,139	369.48	146,796			63,087		110,960			(12,210)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/13/2026	13,032	4,842,505	371.59	177,494			76,560		128,001			(14,723)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/14/2026	13,149	4,876,129	370.83	183,300			79,160		134,599			(15,191)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/17/2026	38,633	14,381,446	372.26	516,134			223,706		367,044			(42,656)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/11/2025	3,988	1,470,520	368.75	47,495			6,681		31,093			(5,953)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/20/2023	07/14/2025	3,163	1,172,044	370.58	35,138			5,068		20,789			(4,386)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	07/17/2026	528	2,430,944	4,600.14	417,713			181,047		697,489			(34,522)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	06/23/2025	353	1,613,855	4,569.11	212,226			25,164		389,627			(27,286)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	07/03/2025	434	1,966,757	4,535.25	272,824			35,736		495,110			(34,583)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	07/18/2025	223	1,024,921	4,587.83	134,994			20,109		246,430			(16,758)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	06/23/2026	579	2,659,000	4,591.29	453,826			190,905		761,038			(38,351)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	06/26/2026	331	1,501,224	4,528.99	272,813			115,205		453,037			(22,990)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	06/29/2026	489	2,256,898	4,613.07	378,549			160,468		635,823			(31,811)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	07/02/2026	569	2,643,445	4,645.61	430,242			183,073		725,061			(36,054)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	07/20/2023	07/06/2026	353	1,669,720	4,731.29	249,899			106,868		426,285			(20,864)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/10/2026	412	1,802,000	4,372.62	381,383		163,903		620,107			(31,723)				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		119,265		477,559			(23,084)				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		141,907		553,695			(27,232)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/17/2025	9,834	2,794,913	284.21	80,348		11,891		46,018			(10,002)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/18/2025	13,148	3,754,934	285.59	98,924		14,757		49,864			(12,297)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/18/2025	2,981	870,830	292.17	14,592		2,177		3,007			(1,814)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/02/2026	3,377	959,877	284.21	31,711		13,506		23,660			(2,660)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/14/2026	46,017	13,132,814	285.39	409,380		176,958		295,438			(33,958)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/17/2026	138,567	39,444,377	284.66	1,279,083		554,896		946,070			(105,806)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/20/2026	45,708	13,106,715	286.75	380,692		165,746		263,036			(31,404)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	.07/21/2023	.07/14/2025	5,416	1,540,787	284.5	43,430		6,273		24,113			(5,429)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/16/2026	7,445	2,833,280	380.54	73,710		28,150		37,775			(6,667)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/17/2026	60,048	22,294,681	371.28	806,447		308,490		557,927			(72,872)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/17/2026	30,322	11,425,490	376.81	340,512		130,256		199,345			(30,769)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/04/2025	7,997	2,997,803	374.85	70,057		340		7,350			(10,202)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/08/2025	9,403	3,495,445	371.74	94,876		1,068		33,050			(13,728)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/09/2025	6,402	2,390,195	373.37	60,176		773		14,333			(8,693)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/10/2025	7,685	2,848,116	370.61	81,460		1,175		35,287			(11,749)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/11/2025	22,841	8,462,362	370.49	243,485		3,896		107,879			(35,062)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/11/2025	6,652	2,514,484	377.99	50,823		813		2,256			(7,319)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/16/2025	9,348	3,484,673	372.79	90,578		2,157		27,872			(12,940)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/17/2025	18,810	7,005,924	372.46	185,089		4,693		61,342			(26,399)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/17/2025	8,187	3,103,272	379.07	59,762		1,515		2,912			(8,524)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/06/2026	13,829	5,109,644	369.49	195,541		73,452		141,227			(17,867)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/06/2026	17,298	6,498,998	375.71	200,310		75,243		120,534			(18,302)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/07/2026	15,633	5,762,346	368.6	227,305		85,527		168,029			(20,748)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/07/2026	10,012	3,752,926	374.86	119,338		44,903		73,828			(10,893)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.07/24/2023	04/07/2026	10,237	3,940,915	384.97	86,195		32,432		36,497			(7,868)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	04/08/2026	8,493	3,166,719	372.86	108,032			40,717		71,131			(9,851)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/09/2026	9,297	3,465,591	372.75	118,727			44,823		78,464			(10,815)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/10/2026	39,808	14,756,253	370.69	542,975			205,331		380,482			(49,411)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/10/2026	14,076	5,271,978	374.53	169,760			64,196		106,389			(15,448)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/24/2023	04/13/2026	14,250	5,272,374	370	198,783			75,545		142,150			(18,035)				03
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			56,539		82,347			(13,497)				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			18,663		18,664			(4,455)				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			43,613		66,453			(10,357)				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			6,171		82,731			(5,499)				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			7,173		91,259			(6,033)				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			3,753		46,428			(3,128)				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			1,566		16,715			(1,305)				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			14,349		58,493			(2,826)				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			58,168		234,412			(11,258)				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			43,863		175,482			(8,435)				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			87,797		351,772			(16,848)				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			245,990		979,670			(46,905)				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			4,481		8,251			(3,877)				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			13,824		20,618			(11,520)				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			12,758		17,577			(2,546)				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			146,607		175,256			(28,134)				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			470,874		552,783			(89,785)				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			92,624		110,079			(17,513)				03
JUN 25 JPUSCYCL 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			3,757		15,524			(3,886)				03
JUL 25 JPUSCYCL 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			5,978		23,151			(5,786)				03
JUL 25 JPUSCYCL 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			9,755		34,554			(8,692)				03
JUL 25 JPUSCYCL 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			4,886		18,164			(4,228)				03
JUL 25 JPUSCYCL 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			6,276		21,721			(5,230)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 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			4,656		14,880			(3,644)				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			402		7,785			(12,054)				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			1,227		21,752			(13,807)				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			1,685		10,473			(11,668)				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			2,346		25,592			(13,198)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/23/2025	10,576	3,487,962	329.81	76,952			2,683		10,779			(10,976)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/25/2025	10,440	3,419,563	327.56	85,534			3,243		22,315			(12,161)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/29/2025	9,995	3,307,381	330.89	69,099			3,037		8,596			(9,763)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/30/2025	990	325,079	328.3	7,848			357		1,895			(1,107)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/02/2026	13,873	4,458,157	321.36	182,911			68,662		154,552			(16,884)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/02/2026	28,185	9,263,394	328.66	280,142			105,161		194,419			(25,859)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/06/2026	9,621	3,110,693	323.33	118,036			44,610		95,424			(10,851)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/06/2026	19,423	6,417,816	330.43	179,981			68,021		118,376			(16,546)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/07/2026	9,661	3,125,629	323.54	117,671			44,547		94,662			(10,807)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/08/2026	10,217	3,401,811	332.97	85,251			32,327		51,360			(7,821)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/10/2026	8,966	2,890,927	322.43	114,006			43,376		94,325			(10,438)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/10/2026	17,587	5,756,902	327.34	185,128			70,435		134,639			(16,950)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/13/2026	11,263	3,625,791	321.93	146,066			55,849		122,444			(13,333)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/14/2026	10,901	3,642,224	334.13	86,907			33,284		50,533			(7,925)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/17/2026	28,082	9,094,507	323.86	339,468			130,644		272,336			(30,861)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/17/2026	8,474	2,794,877	329.83	81,029			31,184		54,926			(7,366)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/20/2026	15,181	5,006,753	329.81	145,528			56,277		99,013			(13,190)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/21/2026	9,712	3,135,085	322.79	122,427			47,419		100,989			(11,085)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/21/2026	8,212	2,739,765	333.64	67,183			26,022		40,148			(6,083)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/24/2026	8,655	2,796,232	323.08	108,056			42,052		88,652			(9,754)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/24/2026	14,400	4,727,857	328.33	146,828			57,141		104,880			(13,254)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/28/2026	9,651	3,149,906	326.38	106,488			41,702		80,604			(9,574)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	04/30/2026	13,660	4,574,163	334.87	106,712			41,919		61,634			(9,575)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/28/2023	07/24/2025	5,550	1,598,655	288.06	31,033			4,893		14,030			(3,863)				03

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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		17,876		55,844			(13,990)				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		701		902			(549)				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		15,599		29,964			(2,956)				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		128,527		222,983			(24,301)				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		391,969		662,918			(73,648)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/27/2026	46,192	13,219,620	286.19	353,179		156,033		280,349			(29,135)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/28/2023	07/21/2025	4,898	1,407,893	287.46	28,443		4,385		13,641			(3,555)				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		56,135		89,002			(10,482)				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		48,655		77,440			(9,066)				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		96,496		150,052			(17,870)				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		3,293		9,009			(2,744)				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		7,688		25,767			(6,069)				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		5,633		18,594			(4,408)				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		5,280		16,676			(3,960)				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		8,519		25,806			(6,336)				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		25,328		42,621			(4,829)				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		62,474		103,477			(11,837)				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		77,237		129,859			(14,604)				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		240,242		386,177			(45,139)				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		5,138		77,479			(19,266)				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		3,023		36,385			(10,078)				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		1,663		5,202			(5,543)				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		2,644		21,828			(8,500)				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		1,515		4,775			(4,702)				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		88,033		186,299			(20,633)				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		47,977		82,082			(11,245)				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		46,821		95,863			(10,945)				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		38,958		69,450			(9,107)				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		27,156		44,282			(6,332)				03

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APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/23/2026	4,865	1,821,273	374.38	52,199			20,343		37,683			(4,731)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2026	45,070	16,600,109	368.32	590,414			230,464		498,031			(53,458)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2026	35,100	13,149,341	374.63	373,810			145,914		267,966			(33,846)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	21,294	7,849,735	368.64	276,606			108,478		231,761			(24,969)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	15,086	5,673,033	376.04	153,427			60,171		105,700			(13,850)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/27/2026	4,833	1,872,171	387.35	32,673			12,814		14,949			(2,949)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/17/2025	5,641	2,108,896	373.88	43,884			1,129		12,948			(6,350)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2026	19,717	7,293,613	369.92	245,868			96,573		200,023			(22,172)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/28/2026	7,345	2,762,509	376.09	74,555			29,284		51,364			(6,723)				03
APR 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/30/2026	6,838	2,604,199	380.85	58,874			23,196		34,763			(5,299)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/21/2025	5,421	2,019,876	372.62	44,938			1,436		17,854			(6,461)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/22/2025	6,805	2,542,804	373.69	53,688			1,798		17,847			(7,706)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2025	10,925	4,056,409	371.28	96,472			3,528		47,962			(13,804)				03
APR 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/02/2023	04/24/2025	5,788	2,177,206	376.13	40,751			1,490		8,389			(5,831)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/24/2025	9,576	991,597	103.55	21,125			3,345		6,268			(2,641)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/25/2025	20,166	2,098,298	104.05	40,917			6,526		10,170			(5,108)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/28/2025	20,218	2,106,350	104.18	40,194			6,551		9,702			(4,997)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/31/2025	20,017	2,084,614	104.14	40,135			6,680		10,031			(4,969)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/24/2026	299,850	31,229,395	104.15	704,648			311,084		390,598			(58,450)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/27/2026	77,512	8,054,304	103.91	188,432			83,478		107,508			(15,587)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/28/2026	59,634	6,219,219	104.29	137,575			61,018		75,387			(11,370)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/01/2023	07/31/2026	89,505	9,320,182	104.13	211,322			94,050		118,124			(17,417)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/03/2025	633	2,891,280	4,565.42	368,264			34,680		691,231			(49,542)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/11/2025	669	3,092,548	4,626.1	366,505			38,437		694,989			(48,723)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/17/2025	679	3,169,511	4,666.81	357,238			40,274		683,014			(47,074)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/23/2025	643	3,031,224	4,716.17	321,204			38,694		619,815			(41,957)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/30/2025	502	2,344,672	4,668.43	267,568			34,599		509,613			(34,599)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/05/2026	1,189	5,444,055	4,578.26	916,507			380,403		1,562,784			(79,619)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	08/02/2023	06/15/2026	643	3,068,810	4,770.27	427,325			179,754		748,939			(36,768)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	06/23/2026	749	3,642,620	4,864.35	461,285		196,068		819,565			(39,389)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	08/02/2023	06/30/2026	847	4,037,569	4,764.88	571,756		245,192		997,762			(48,500)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPU8M8P08K5P83	08/03/2023	08/01/2025	70	316,880	4,523.62	44,941		7,573		82,155			(5,587)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/04/2023	08/01/2025	32,070	9,143,040	285.1	182,880		30,817		136,110			(22,734)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/04/2023	07/28/2026	64,312	18,367,604	285.6	438,385		195,152		410,174			(36,364)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/04/2023	07/31/2026	151,143	43,155,938	285.53	1,035,511		462,554		971,514			(85,658)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/04/2023	08/03/2026	45,582	12,970,039	284.54	329,879		147,856		317,942			(27,213)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/01/2025	8,623	3,265,091	378.66	52,513		2,497		7,370			(7,490)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/02/2025	15,739	5,833,981	370.68	140,073		6,871		79,775			(19,947)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/05/2025	8,906	3,333,642	374.32	67,239		3,600		24,214			(9,530)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/07/2025	7,911	2,947,986	372.65	64,632		3,653		29,956			(9,132)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/08/2025	12,790	4,761,121	372.24	106,672		6,186		52,273			(15,048)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/09/2025	16,657	6,176,145	370.78	148,415		8,826		85,934			(20,904)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/09/2025	11,409	4,297,091	376.65	77,351		4,600		19,947			(10,895)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/12/2025	8,817	3,289,014	373.02	71,155		4,544		32,559			(9,975)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/13/2025	7,672	2,873,061	374.47	58,003		3,789		22,120			(8,119)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/13/2025	7,513	2,838,568	377.84	48,306		3,155		10,754			(6,761)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/14/2025	6,468	2,409,927	372.59	53,361		3,563		25,999			(7,457)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/01/2026	52,675	19,479,078	369.8	649,478		257,574		539,169			(58,688)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/01/2026	25,816	9,699,659	375.72	261,260		103,612		185,505			(23,608)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/04/2026	15,086	5,590,486	370.57	181,638		72,364		148,249			(16,364)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/04/2026	10,090	3,792,114	375.82	101,911		40,601		72,322			(9,181)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/05/2026	17,116	6,336,507	370.21	208,644		83,249		171,791			(18,778)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/06/2026	7,565	2,882,832	381.09	63,543		25,392		38,205			(5,713)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/08/2026	51,716	19,190,371	371.07	613,873		246,039		495,520			(55,083)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/01/2025	10,459	3,893,643	372.29	86,388		4,107		40,277			(12,322)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/08/2026	22,233	8,360,701	376.05	223,219		89,466		157,784			(20,030)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/11/2026	11,702	4,339,650	370.85	140,072		56,391		113,843			(12,531)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	08/07/2023	05/11/2026	10,341	3,888,395	376.01	104,136		41,923		73,859			(9,316)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/07/2023	05/12/2026	17,528	6,470,247	369.13	222,084			89,540		187,772			(19,849)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/07/2023	05/12/2026	7,102	2,659,778	374.49	75,356			30,382		55,819			(6,735)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/07/2023	05/14/2026	7,771	2,980,535	383.54	60,071			24,290		33,393			(5,358)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	08/03/2026	9,850	3,727,050	378.37	120,057			53,861		228,509			(9,913)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/25/2025	6,396	2,445,461	382.35	54,392			8,736		113,314			(6,837)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/31/2025	6,192	2,363,879	381.78	54,215			9,086		113,106			(6,758)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	08/01/2025	3,331	1,264,198	379.54	32,077			5,413		67,680			(3,993)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/21/2026	13,456	5,112,734	379.96	154,694			68,370		285,406			(12,927)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/24/2026	45,310	17,306,653	381.96	487,365			216,155		929,973			(40,614)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/27/2026	10,335	3,950,738	382.27	110,146			49,021		210,087			(9,153)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/28/2026	9,837	3,760,530	382.28	104,855			46,720		199,958			(8,706)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	08/04/2023	07/31/2026	34,059	12,981,736	381.15	377,824			168,926		720,125			(31,283)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/01/2025	8,295	3,071,950	370.35	77,390			13,095		58,084			(9,660)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/08/2025	4,224	1,577,754	373.5	34,639			6,138		22,071			(4,282)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	07/31/2026	34,847	12,929,001	371.02	419,212			187,776		357,422			(34,773)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/03/2026	9,415	3,479,180	369.53	118,913			53,445		104,488			(9,837)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/04/2026	10,283	3,793,252	368.88	132,550			59,641		117,982			(10,955)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/09/2023	08/07/2026	27,750	10,261,658	369.79	347,985			157,103		304,656			(28,680)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/04/2025	9,744	1,006,597	103.3	20,405			3,538		7,663			(2,547)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/08/2025	12,424	1,272,696	102.44	30,066			5,350		14,540			(3,732)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	07/31/2026	192,849	20,017,681	103.8	438,730			197,064		275,844			(36,493)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/03/2026	81,655	8,424,371	103.17	202,995			91,488		135,937			(16,838)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/04/2026	85,801	8,857,199	103.23	211,584			95,466		140,998			(17,535)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/07/2026	217,623	22,430,441	103.07	549,064			248,566		371,928			(45,377)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/09/2023	08/01/2025	27,489	2,840,471	103.33	57,178			9,715		20,991			(7,167)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/19/2026	13,637	4,475,995	328.22	120,895			49,533		103,417			(10,794)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/22/2026	19,114	6,064,104	317.26	260,021			106,992		275,698			(23,147)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/11/2023	05/07/2025	10,937	3,588,341	328.1	71,679			4,089		24,457			(10,224)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/22/2026	22,619	7,350,410	324.96	229,425		94,402		212,128			(20,424)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/26/2026	17,538	5,640,864	321.64	202,951		83,980		200,780			(17,996)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/29/2026	12,634	4,004,760	316.99	174,032		72,314		185,422			(15,386)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/29/2026	24,740	8,027,111	324.46	256,961		106,773		240,844			(22,718)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/11/2023	05/12/2025	11,045	3,610,143	326.86	77,835		5,018		33,999			(11,014)				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		7,367		52,902			(14,734)				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		9,609		68,402			(16,631)				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		7,532		54,102			(11,489)				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		73,809		179,254			(16,817)				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		63,210		133,298			(14,402)				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		80,551		189,390			(18,215)				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		40,073		86,938			(8,994)				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	5,258,197	321.76	186,553		75,220		183,099			(16,840)				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		67,796		145,461			(15,178)				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		39,010		82,164			(8,669)				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		53,830		123,204			(11,933)				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		70,392		173,166			(15,490)				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		106,930		236,366			(23,530)				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		51,305		119,951			(11,207)				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		3,336		11,711			(2,383)				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		8,947		36,574			(6,291)				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		18,138		80,471			(12,654)				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		21,338		42,510			(3,927)				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		181,480		375,046			(33,333)				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		586,745		1,176,854			(107,114)				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		122,218		245,456			(22,177)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/14/2023	06/04/2025	13,082	4,869,551	372.24	103,607		10,077		62,117			(14,171)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/14/2023	06/04/2025	2,425	915,206	377.47	14,984		1,457		5,114			(2,049)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/14/2023	05/15/2026	51,661	19,053,112	368.81	626,132		255,322		564,207			(56,183)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/15/2026	21,232	7,956,145	374.72	211,048			86,061		165,044			(18,938)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/15/2025	13,683	5,068,294	370.4	115,761			7,984		76,370			(16,330)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/18/2026	16,022	5,895,724	367.98	199,793			81,824		183,309			(17,874)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2026	14,934	5,515,786	369.34	178,314			73,132		158,974			(15,937)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2026	15,965	6,017,544	376.93	147,353			60,434		108,621			(13,170)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2026	47,460	17,411,764	366.87	614,136			252,951		576,551			(54,725)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2026	35,396	13,241,979	374.11	360,685			148,559		287,607			(32,140)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/26/2026	16,394	6,023,570	367.43	208,857			86,509		194,013			(18,538)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/26/2026	13,874	5,182,809	373.57	144,287			59,764		116,912			(12,807)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/29/2026	39,939	14,694,101	367.91	501,639			208,646		461,814			(44,393)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/29/2026	32,903	12,310,197	374.14	336,265			139,862		268,815			(29,758)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/01/2026	14,449	5,344,503	369.88	170,502			71,210		150,803			(15,044)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	06/04/2026	25,410	9,497,518	373.77	263,756			110,608		213,457			(23,204)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/16/2025	13,202	4,890,709	370.46	111,555			7,856		73,370			(15,712)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/19/2025	12,549	4,724,268	376.46	80,064			5,986		26,493			(11,224)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/22/2025	20,187	7,499,774	371.52	163,311			12,913		99,502			(22,788)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/23/2025	17,372	6,412,615	369.14	156,520			12,599		116,636			(21,806)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/23/2025	15,537	5,816,546	374.37	110,157			8,867		49,893			(15,347)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/28/2025	14,216	5,274,548	371.03	118,277			10,356		76,811			(16,352)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/30/2025	12,826	4,731,112	368.87	117,614			10,627		90,412			(16,210)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2023	05/30/2025	13,477	5,034,176	373.53	100,002			9,035		51,928			(13,783)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/11/2025	6,865	2,540,731	370.09	59,384			10,812		50,254			(7,372)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/14/2025	3,714	1,373,730	369.86	32,499			6,027		27,902			(4,018)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/07/2026	14,871	5,482,101	368.64	179,495			81,483		172,945			(14,875)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/10/2026	16,067	5,921,556	368.55	194,734			88,694		188,052			(16,094)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/11/2026	12,500	4,601,776	368.14	153,626			70,048		149,361			(12,685)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/15/2023	08/14/2026	15,909	5,865,022	368.65	192,504			88,062		185,687			(15,851)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2023	08/15/2025	8,624	2,748,297	318.69	87,764			16,395		92,809			(10,850)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan	VAGLB: Index Universal	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Life		Index	NA	08/16/2023	08/15/2025	15,389	5,606,154	364.29	163,896			30,618		179,345			(20,262)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/13/2025	3,769	1,441,782	382.54	26,419			4,876		66,629			(3,275)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/14/2025	2,963	1,119,002	377.6	25,872			4,804		65,678			(3,203)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/04/2026	14,035	5,299,862	377.61	150,287			68,060		333,673			(12,501)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/07/2026	32,852	12,458,939	379.25	332,763			151,200		741,178			(27,602)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/10/2026	23,322	8,834,702	378.81	240,236			109,519		534,215			(19,872)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/14/2026	18,782	7,102,984	378.18	198,105			90,708		439,297			(16,327)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Annuity		Index	02RNE81BXP4ROT8PU41	08/15/2023	08/08/2025	4,245	1,596,929	376.18	39,205			7,014		99,688			(4,894)				03
AUG 25 IUL Call	VAGLB: Index Universal	N/A	Equity /	Bank of America NA																		
Life	Life		Index	B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	479	2,339,677	4,881.65	180,655			33,888		411,725			(22,426)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/15/2025	26,984	7,612,718	282.12	172,133			32,334		173,858			(21,398)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/15/2025	1,631	471,475	289.16	6,352			1,193		3,725			(790)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/11/2026	36,129	10,276,095	284.43	243,998			111,767		255,530			(20,239)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/14/2026	115,666	32,755,327	283.19	836,710			384,517		900,922			(69,213)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/17/2026	65,355	18,409,171	281.68	512,654			236,357		569,453			(42,290)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/11/2025	3,951	1,121,765	283.93	22,277			4,084		20,180			(2,785)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Annuity		Index	BFMBT61CT2L1QCEMIK50	08/18/2023	08/14/2025	13,170	3,754,083	285.05	68,932			12,871		57,990			(8,581)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/08/2026	15,661	5,818,573	371.54	153,162			65,019		150,011			(13,514)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/09/2026	24,557	9,128,332	371.72	238,940			101,567		233,069			(21,062)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/12/2026	46,267	17,156,581	370.82	464,979			198,434		462,536			(40,867)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/12/2026	38,444	14,485,285	376.79	312,934			133,547		271,613			(27,504)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/15/2026	20,097	7,486,828	372.54	190,718			81,710		183,085			(16,713)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/16/2026	27,870	10,496,362	376.62	229,091			98,277		199,933			(20,057)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/18/2026	29,571	10,966,834	370.87	297,480			127,945		296,158			(25,993)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/18/2026	35,302	13,313,406	377.13	284,886			122,529		245,940			(24,893)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/22/2026	21,354	7,978,255	373.62	195,816			84,651		184,105			(17,044)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/23/2026	20,608	7,601,724	368.88	222,356			96,247		230,288			(19,335)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/23/2026	19,257	7,345,960	381.47	133,066			57,598		102,299			(11,571)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuity		Index	7H6GLXDRUGQFU57RNE97	08/21/2023	06/26/2026	40,271	14,875,683	369.39	428,080			185,996		439,016			(37,117)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/26/2026	35,221	13,237,959	375.85	299,382			130,078		267,582			(25,958)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/06/2025	28,399	10,579,558	372.53	184,595			18,657		130,915			(25,442)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/10/2025	15,769	5,867,328	372.07	105,182			11,207		78,599			(14,409)				03
JUN 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2023	06/12/2025	15,316	5,703,500	372.4	100,776			11,010		73,796			(13,763)				03
JUN 25 JPMorgan MOZA1C2 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			13,020		64,798			(16,052)				03
JUN 25 JPMorgan MOZA1C2 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			16,130		83,949			(18,612)				03
JUN 25 JPMorgan MOZA1C2 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			16,966		89,906			(19,087)				03
JUN 25 JPMorgan MOZA1C2 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			15,743		96,483			(16,867)				03
JUN 25 JPMorgan MOZA1C2 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			14,312		85,338			(14,978)				03
JUN 25 JPMorgan MOZA1C2 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			10,903		55,452			(11,279)				03
JUN 26 JPMorgan MOZA1C2 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			170,866		422,389			(35,763)				03
JUN 26 JPMorgan MOZA1C2 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			133,652		290,973			(27,974)				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			13,274		42,595			(9,261)				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			8,868		24,501			(5,912)				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			12,375		41,734			(8,190)				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			119,659		210,345			(21,844)				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			131,111		229,894			(23,790)				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			323,105		577,300			(58,159)				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			138,875		261,962			(24,848)				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			3,930		74,128			(3,401)				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			4,437		81,933			(3,732)				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			9,431		169,045			(7,859)				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			2,943		51,895			(2,387)				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			2,447		42,467			(1,932)				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			8,443		144,536			(6,608)				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			5,583		90,938			(4,153)				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			12,310		201,513			(9,081)				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			6,808		109,219			(4,902)				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			4,081		64,227			(2,869)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.08/22/2023	.08/08/2025	19,469	4,516,430	231.98	76,124		13,753		215,223			(9,595)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.08/22/2023	.08/14/2025	9,024	2,088,089	231.4	36,997		6,937		104,700			(4,625)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.08/22/2023	.08/15/2025	10,588	2,431,965	229.69	49,658		9,367		139,888			(6,199)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.08/22/2023	.08/21/2025	9,040	2,065,267	228.46	46,646		9,111		130,057			(5,775)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.08/22/2023	.07/11/2025	7,843	1,831,187	233.49	26,508		3,903		75,250			(3,478)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/04/2025	280	1,314,128	4,690.13	127,086		22,469		286,275			(16,178)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/14/2025	231	1,072,163	4,636.78	113,213		21,316		249,265			(14,211)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/22/2025	252	1,159,066	4,597.46	130,129		25,667		282,366			(16,154)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/20/2026	273	1,276,455	4,669.16	175,633		78,927		346,087			(14,955)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/24/2026	272	1,220,922	4,488.52	203,510		91,877		384,976			(17,263)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/24/2026	567	2,777,951	4,902.41	296,369		133,799		613,972			(25,140)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/28/2026	264	1,241,040	4,697.53	166,841		75,666		329,629			(14,099)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/31/2026	229	1,048,266	4,571.79	161,347		73,422		309,698			(13,597)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/31/2026	261	1,298,177	4,980.92	127,146		57,858		267,813			(10,715)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/07/2026	341	1,512,581	4,440.93	266,509		122,222		497,952			(22,312)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/07/2026	659	3,213,106	4,872.55	359,238		164,748		735,345			(30,076)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/10/2026	212	980,793	4,630.75	142,738		65,676		277,180			(11,917)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/14/2026	232	1,059,814	4,572.5	164,402		75,971		314,681			(13,675)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/14/2026	417	2,010,265	4,822.63	239,004		110,445		482,762			(19,880)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/17/2026	213	982,828	4,621.81	145,019		67,230		280,643			(12,029)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/18/2026	220	1,002,063	4,549.04	159,359		73,957		303,827			(13,207)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/21/2026	292	1,332,406	4,562.41	209,600		97,582		399,983			(17,322)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/21/2026	277	1,328,216	4,794.14	163,742		76,233		328,173			(13,532)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.08/24/2023	.07/25/2025	318	1,533,757	4,829.21	118,938		19,624		281,711			(15,358)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	.08/24/2023	.08/21/2025	4,458	1,668,448	374.25	42,423		8,332		112,908			(5,281)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	.08/24/2023	.08/22/2025	2,758	1,034,038	374.93	25,520		5,041		68,076			(3,172)				03

STATEMENT AS OF MARCH 31, 2025 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)
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/22/2025	1,351	519,873	384.84	8,006		1,581		21,308			(995)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	06/26/2026	303	114,701	379.14	2,860		1,250		6,784			(249)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/14/2026	19,593	7,375,212	376.43	208,884		96,616		484,141			(17,391)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/17/2026	16,127	6,030,410	373.93	187,492		87,001		430,075			(15,567)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/18/2026	7,893	2,948,104	373.53	93,037		43,217		212,998			(7,717)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/21/2026	38,767	14,500,647	374.05	449,623		209,521		1,030,508			(37,193)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	08/24/2023	08/15/2025	6,178	2,318,354	375.27	56,066		10,635		150,453			(7,038)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/18/2025	6,699	1,890,697	282.25	42,626		8,229		42,660			(5,328)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/21/2025	5,302	1,491,812	281.39	35,733		7,018		37,356			(4,448)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/22/2025	14,371	4,060,416	282.54	89,956		17,767		88,838			(11,182)				03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	06/26/2026	501	143,062	285.69	3,092		1,351		3,090			(270)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/18/2026	31,511	8,879,575	281.79	246,648		114,572		272,545			(20,459)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/21/2026	126,489	35,582,626	281.31	1,016,178		473,531		1,133,227			(84,059)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	08/25/2023	08/24/2026	34,613	9,749,368	281.67	273,286		127,751		302,785			(22,544)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	07/31/2025	6,971	1,312,036	188.22	33,251		5,748		21,152			(4,275)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/01/2025	8,961	1,680,038	187.48	45,523		7,923		31,308			(5,845)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/07/2025	8,643	1,619,142	187.34	44,510		8,058		31,384			(5,666)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/08/2025	5,664	1,063,214	187.72	28,319		5,160		19,265			(3,600)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/15/2025	6,575	1,227,354	186.68	35,832		6,816		27,121			(4,510)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/21/2025	5,027	933,421	185.69	29,608		5,831		24,419			(3,696)				03
AUG 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2025	9,545	1,784,825	186.99	51,161		10,471		38,317			(6,325)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/24/2026	11,002	4,034,272	366.69	153,806		72,030		141,879			(12,711)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/25/2026	14,182	5,204,015	366.95	196,844		92,282		180,754			(16,253)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/28/2026	20,749	7,626,545	367.57	282,803		132,992		257,141			(23,287)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/15/2025	6,641	2,435,210	366.68	73,386		13,959		64,948			(9,237)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/20/2025	2,606	955,349	366.62	28,951		5,670		25,753			(3,619)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	08/22/2025	4,961	1,815,215	365.9	56,803		11,250		51,837			(7,081)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/29/2023	07/30/2025	4,823	912,311	189.14	21,320		3,660		12,137			(2,745)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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		Index	NA																		03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
AUG 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
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AUG 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
AUG 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	International																		03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
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JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
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JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	NA																		03
JUL 26 JPMorgan	VAGLB: Fixed Indexed																					

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/10/2026	43,581	16,216,468	372.1	510,769			227,716		415,348			(44,074)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/13/2026	15,420	5,721,195	371.02	187,355			83,826		156,148			(16,120)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/13/2026	14,159	5,361,970	378.69	133,522			59,740		92,342			(11,489)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/14/2026	15,680	5,818,427	371.08	190,195			85,197		158,387			(16,349)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/30/2023	07/15/2026	13,217	4,984,459	377.13	131,507			58,978		94,975			(11,294)				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			226,332		428,512			(43,156)				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			241,221		389,690			(45,995)				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			31,112		139,813			(30,108)				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			16,660		73,472			(15,145)				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			25,881		140,215			(23,062)				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			6,788		33,651			(4,185)				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			9,984		48,352			(6,031)				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			54,674		270,232			(32,804)				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			3,027		6,716			(545)				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			28,494		68,613			(5,028)				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			145,676		341,983			(25,657)				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			634,361		1,454,334			(111,075)				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			170,476		398,848			(29,677)				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			82,118		150,221			(15,559)				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			40,386		61,318			(7,652)				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			105,825		193,119			(20,009)				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			53,632		83,005			(10,141)				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			36,285		56,874			(6,846)				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			31,902		50,134			(6,007)				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			224,230		396,025			(42,131)				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			144,511		221,311			(27,152)				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			124,829		222,399			(23,308)				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			43,990		63,167			(8,214)				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			92,887		164,602			(17,308)				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)
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			23,796		34,355			(4,434)				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			28,210		46,676			(5,246)				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			43,186		63,871			(8,014)				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			8,437		36,484			(6,841)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/05/2023	07/31/2026	21,492	8,001,568	372.3	249,955			114,819		206,009			(21,263)				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			89,524		136,256			(16,579)				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			7,670		18,189			(6,164)				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			10,866		36,666			(8,578)				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			8,046		25,647			(6,297)				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			9,821		21,939			(7,686)				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			7,461		20,445			(5,643)				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			6,715		15,032			(5,036)				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			7,183		17,657			(5,343)				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			5,783		15,502			(4,266)				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			107,513		455,969			(20,944)				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			85,594		358,199			(16,567)				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			76,060		323,864			(14,596)				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			76,721		324,073			(14,629)				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			88,286		374,781			(16,693)				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			104,996		435,932			(19,728)				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			98,842		424,378			(18,418)				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			67,281		287,066			(12,459)				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			26,827		380,724			(24,891)				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			29,882		425,189			(26,628)				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			23,644		325,679			(19,887)				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			26,785		346,023			(21,146)				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			26,349		325,056			(19,762)				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	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	09/05/2023	08/01/2025	254	1,270,284	4,994.04	85,531		15,036		190,248			(11,092)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	09/01/2026	13,452	5,084,659	377.98	144,638		69,053		317,851			(11,998)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	09/04/2026	25,896	9,741,163	376.17	296,502		141,983		647,257			(24,527)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/25/2025	2,637	987,963	374.62	26,343		5,394		65,892			(3,325)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/28/2025	3,886	1,460,023	375.67	37,231		7,748		93,250			(4,680)				03
AUG 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/29/2025	5,850	2,200,664	376.16	54,938		11,493		137,706			(6,896)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	09/05/2025	6,311	2,391,827	378.97	52,820		11,454		132,445			(6,566)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/14/2026	889	336,977	378.89	9,188		4,306		20,333			(775)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/24/2026	11,261	4,214,174	374.22	137,016		64,882		298,024			(11,450)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/25/2026	13,996	5,237,098	374.18	170,587		80,863		370,893			(14,242)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/28/2026	43,235	16,280,647	376.56	487,092		231,605		1,066,676			(40,553)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE8IBXP4ROTDBPU41	09/07/2023	08/31/2026	11,737	4,435,447	377.91	126,440		60,304		277,874			(10,498)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	08/29/2025	10,619	2,988,302	281.4	61,062		12,774		75,289			(7,665)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	09/05/2025	11,401	3,185,651	279.41	75,169		16,301		99,539			(9,344)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	09/05/2025	4,630	1,328,486	286.92	18,044		3,913		16,406			(2,243)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	07/14/2026	480	136,347	284.14	2,832		1,282		3,409			(246)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	08/31/2026	6,437	1,821,910	283.02	41,498		19,792		51,262			(3,445)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	09/01/2026	48,270	13,610,621	281.97	329,892		157,497		414,900			(27,364)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	09/04/2026	104,363	29,170,483	279.51	814,872		390,210		1,062,371			(67,407)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	09/08/2023	09/04/2026	7,627	2,145,775	281.35	53,981		25,849		68,551			(4,465)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	08/28/2025	22,476	2,300,694	102.36	60,057		12,498		28,761			(7,549)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	08/29/2025	36,247	3,745,021	103.32	83,005		17,365		31,476			(10,419)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	09/05/2025	27,641	2,863,013	103.58	60,837		13,193		22,055			(7,563)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	08/17/2026	4,341	445,352	102.59	12,511		5,881		8,326			(1,052)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	08/25/2026	9,430	963,777	102.2	28,668		13,589		19,778			(2,393)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	08/28/2026	456,503	47,079,153	103.13	1,228,906		584,327		783,360			(102,314)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	09/07/2023	09/01/2026	79,045	8,204,883	103.8	194,530		92,872		116,799			(16,136)				03

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SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/07/2023	09/04/2026	163,492	16,967,249	103.78	403,826			193,376		243,340			(33,405)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/03/2026	4,353	1,647,860	378.6	39,216			18,177		29,257			(3,345)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2026	27,838	10,319,105	370.69	326,813			151,646		291,332			(27,853)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2026	6,093	2,308,740	378.91	54,351			25,219		40,246			(4,632)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2026	3,939	1,456,629	369.82	47,580			22,102		43,129			(4,051)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2026	4,267	1,621,002	379.93	36,778			17,084		26,517			(3,132)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2026	3,373	1,243,452	368.64	42,332			19,686		39,204			(3,601)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2026	7,072	2,686,117	379.82	61,173			28,447		44,296			(5,204)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2026	68,177	25,322,164	371.42	782,668			364,358		688,240			(66,516)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2026	4,378	1,657,606	378.62	39,534			18,404		29,523			(3,360)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/10/2026	23,282	8,565,337	367.9	299,635			139,943		281,306			(25,393)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/10/2026	6,884	2,615,032	379.85	59,688			27,877		43,260			(5,058)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/29/2025	4,592	1,690,396	368.1	45,876			9,611		40,907			(5,767)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/02/2025	3,936	1,465,909	372.46	32,785			7,012		24,342			(4,098)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/05/2025	4,005	1,473,040	367.77	40,774			8,854		36,947			(5,076)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/01/2025	10,419	3,882,919	372.69	83,662			14,835		57,965			(10,944)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2025	5,447	2,015,054	369.92	50,823			11,201		42,542			(6,300)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/10/2025	991	374,158	377.51	6,631			1,475		3,799			(820)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	07/14/2026	321	118,044	367.99	4,071			1,845		3,800			(354)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/04/2025	6,243	2,345,394	375.7	43,824			7,928		25,283			(5,708)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	4,081	1,492,969	365.8	56,405			26,844		54,949			(4,700)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/05/2025	4,521	1,684,857	372.7	36,391			6,626		25,423			(4,733)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/06/2025	3,981	1,500,344	376.86	26,515			4,859		14,199			(3,443)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	11,544	4,235,050	366.86	154,459			73,511		147,952			(12,872)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/07/2025	8,344	3,111,636	372.91	66,670			12,297		46,187			(8,646)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/28/2026	21,123	7,836,177	370.98	248,405			118,223		221,330			(20,700)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/08/2025	15,502	5,774,568	372.51	126,184			23,421		89,591			(16,340)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/31/2026	4,065	1,494,527	367.66	53,129			25,363		50,251			(4,415)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/08/2025	4,671	1,768,853	378.66	28,635			5,315		13,490			(3,708)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/31/2026	4,331	1,608,446	371.39	50,368			24,045		44,540			(4,186)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	07/31/2026	12,757	4,756,422	372.86	139,302			64,354		118,642			(11,917)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	5,306	1,963,403	370.04	64,414			30,781		58,451			(5,348)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	08/03/2026	26,262	9,728,218	370.43	310,942			144,124		278,365			(26,526)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/01/2026	6,588	2,447,909	371.59	76,153			36,391		67,105			(6,323)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	11,181	4,094,589	366.22	152,952			73,310		148,108			(12,664)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/04/2026	23,430	8,676,215	370.31	282,327			135,319		255,061			(23,376)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2026	4,703	1,724,762	366.77	63,391			30,504		60,861			(5,229)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/11/2023	09/08/2026	7,854	2,904,960	369.88	96,130			46,259		87,583			(7,930)				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			20,592		259,807			(12,960)				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			27,520		340,794			(16,965)				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			5,971		72,936			(3,607)				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			10,698		130,537			(6,419)				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			15,857		180,114			(8,755)				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			64,791		171,597			(13,344)				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			61,366		148,726			(12,638)				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			37,618		80,054			(7,695)				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			47,450		116,753			(9,684)				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			74,496		193,042			(15,135)				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			50,882		116,990			(10,337)				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			88,152		221,307			(17,709)				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			125,199		324,033			(24,984)				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			49,625		114,230			(9,903)				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			58,319		138,968			(11,561)				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			58,619		136,886			(11,595)				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			7,940		57,198			(10,827)				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			6,597		32,288			(8,481)				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			6,913		33,660			(8,187)				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			7,654		35,190			(8,201)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/30/2025	9,217	3,006,700	326.21	57,219		7,923		42,134			(7,923)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/02/2026	11,376	3,642,743	320.22	120,364		52,072		141,563			(10,975)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/05/2026	17,583	5,617,222	319.46	192,029		83,407		228,281			(17,457)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/05/2026	14,794	4,883,358	330.09	103,145		44,800		101,076			(9,377)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	06/09/2026	16,349	5,302,468	324.33	146,778		64,086		162,082			(13,290)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/15/2023	09/08/2025	8,024	2,244,182	279.69	55,520		12,338		68,324			(6,940)				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		13,643		70,644			(7,533)				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		21,909		112,051			(12,023)				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		152,475		390,038			(26,138)				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		440,295		1,108,135			(75,050)				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		121,836		299,697			(20,650)				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		28,686		145,469			(15,459)				03
SEP 25 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGUFU57RNE97	09/19/2023	09/15/2025	21,067	7,712,836	366.11	224,153		51,632		222,042			(27,826)				03
SEP 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPFUB8MPR08K5P83	09/19/2023	09/15/2025	152	743,065	4,895.35	56,647		13,048		132,667			(7,032)				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		410,453		584,034			(69,964)				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		123,290		169,789			(20,897)				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		133,169		186,918			(22,529)				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		57,350		301,046			(9,702)				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		316,243		453,442			(53,200)				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		163,650		849,696			(27,530)				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		8,253		110,637			(4,557)				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		8,652		114,151			(4,748)				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		3,745		49,993			(2,006)				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		18,857		240,362			(9,983)				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		5,777		73,738			(3,040)				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		52,984		280,008			(9,153)				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		50,221		265,187			(8,609)				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		196,097		1,029,704			(33,426)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	09/20/2023	09/14/2026	11,582	4,355,953	376.09	113,142			55,372		290,759			(9,385)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/08/2025	11,788	1,220,219	103.51	22,728			5,093		9,813			(2,865)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/11/2025	13,770	1,427,353	103.66	25,914			5,891		10,875			(3,253)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/12/2025	42,859	4,432,922	103.43	84,004			19,188		37,458			(10,530)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/20/2023	09/18/2025	48,012	4,960,631	103.32	96,217			22,592		44,837			(11,961)				03
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			9,418		17,286			(4,957)				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			13,630		21,598			(2,387)				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			103,399		150,919			(17,862)				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			122,563		177,079			(21,011)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/08/2025	287	1,322,978	4,617.24	129,936			29,158		319,382			(16,401)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/12/2025	337	1,529,066	4,541.06	167,491			38,310		399,435			(21,024)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/18/2025	294	1,348,486	4,579.99	141,103			33,178		340,029			(17,565)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/19/2025	139	653,963	4,710.19	56,899			13,439		144,227			(7,073)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/25/2026	325	1,484,087	4,562.07	212,961			102,277		446,455			(18,014)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2026	265	1,163,902	4,395.9	198,678			95,708		399,778			(16,758)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2026	473	2,224,819	4,702.74	274,312			132,143		596,404			(23,138)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/31/2026	284	1,372,635	4,831.69	146,417			70,745		329,922			(12,315)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/04/2026	557	2,576,382	4,625.96	347,180			168,418		738,296			(29,093)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/08/2026	338	1,561,407	4,626.39	211,025			102,772		448,195			(17,618)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/11/2026	290	1,273,777	4,399.16	218,384			106,667		438,417			(18,182)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/11/2026	442	2,105,881	4,763.36	245,056			119,694		539,646			(20,402)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/14/2026	285	1,320,068	4,630.03	178,345			87,363		378,710			(14,807)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/18/2026	557	2,558,273	4,595.59	359,504			176,778		755,788			(29,738)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	09/21/2026	514	2,393,585	4,659.5	314,847			155,259		672,200			(25,973)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	09/22/2023	08/28/2025	289	1,355,422	4,696.38	116,910			24,814		298,599			(14,988)				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			167,146		453,105			(28,118)				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			120,222		343,333			(20,112)				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			6,372		36,866			(3,434)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/21/2026	17,804	4,998,676	280.76	122,879		60,595		167,855			(10,137)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/18/2025	16,582	4,639,694	279.8	99,600		23,419		140,507			(12,398)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,360	1,496,372	279.15	33,640		7,945		48,304			(4,182)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,870	1,647,955	280.73	33,136		7,826		45,430			(4,119)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	9,553	2,694,452	282.04	49,264		11,636		64,467			(6,124)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/19/2025	5,179	1,476,802	285.13	21,377		5,049		24,236			(2,657)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/22/2023	09/15/2026	20,496	5,736,510	279.88	148,024		72,580		204,462			(12,279)				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		70,232		191,179			(11,881)				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		230,604		648,452			(38,793)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2026	38,184	14,219,718	372.4	371,530		176,583		367,988			(31,785)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2026	7,918	2,966,222	374.62	71,341		33,907		67,676			(6,103)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	6,191	2,240,064	361.82	85,128		40,587		99,038			(7,262)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	14,664	5,418,745	369.52	157,494		75,090		164,254			(13,436)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/17/2026	8,767	3,305,600	377.04	72,768		34,694		65,576			(6,208)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/12/2025	7,934	2,947,328	371.47	56,650		10,999		51,257			(7,443)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/18/2026	7,875	2,849,518	361.85	108,201		51,641		125,853			(9,222)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/13/2025	7,992	2,997,783	375.09	48,033		9,383		35,871			(6,302)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/14/2025	6,032	2,262,985	375.19	36,129		7,100		26,869			(4,733)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/18/2026	11,874	4,388,453	369.6	127,284		60,749		132,546			(10,848)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/15/2025	7,727	2,842,439	367.84	65,219		12,892		68,955			(8,532)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/19/2026	10,112	3,761,286	371.96	100,211		47,877		100,124			(8,533)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	19,215	6,958,382	362.14	261,895		125,383		303,535			(22,257)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/15/2025	6,016	2,258,756	375.44	35,616		7,040		26,177			(4,659)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	38,714	14,310,508	369.65	414,623		198,502		431,809			(35,237)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/19/2025	7,643	2,811,211	367.82	64,735		13,097		68,700			(8,419)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2026	5,571	2,085,493	374.33	50,921		24,379		48,675			(4,328)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/21/2025	7,429	2,725,368	366.88	65,668		13,436		72,038			(8,516)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	09/11/2025	2,995	1,102,228	368.04	25,576		5,831		27,268			(3,219)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/25/2023	08/22/2025	7,903	2,928,320	370.55	59,349		12,211		56,715			(7,685)				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)
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/12/2025	2,696	988,460	366.66	24,451			5,601		27,230			(3,074)				03
AUG 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	08/11/2026	6,539	2,391,331	365.7	79,384			37,611		87,773			(6,811)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/12/2025	2,513	941,674	374.7	15,883			3,638		12,904			(1,996)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/15/2025	4,056	1,494,005	368.32	34,357			7,980		36,345			(4,301)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/18/2025	13,303	4,886,202	367.29	118,001			27,784		129,194			(14,709)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/19/2025	3,729	1,360,226	364.75	36,845			8,714		43,282			(4,586)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/19/2025	4,004	1,473,446	368.01	34,473			8,153		36,906			(4,291)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/24/2025	2,366	869,083	367.32	21,057			5,091		23,086			(2,603)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/11/2026	18,609	6,803,425	365.59	229,640			112,269		254,540			(19,137)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/11/2026	19,684	7,275,348	369.61	213,373			104,316		222,797			(17,781)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/14/2026	6,535	2,395,837	366.61	78,160			38,322		85,450			(6,495)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed		Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Annuit	N/A	Index	NA	09/25/2023	09/14/2026	4,103	1,521,345	370.83	42,789			20,980		43,807			(3,556)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/19/2025	36,515	3,757,067	102.89	72,666		17,306		40,510			(9,109)			.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/22/2025	24,416	2,509,513	102.78	49,614		11,973		28,479			(6,193)			.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/25/2025	12,303	1,259,572	102.38	26,796		6,551		16,717			(3,331)			.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/26/2025	5,451	557,596	102.29	12,058		2,960		7,661			(1,497)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/11/2026	26,882	2,790,574	103.81	54,731		26,882		40,002			(4,582)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/18/2026	319,827	32,871,818	102.78	756,391		374,001		602,304			(62,916)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.09/27/2023	.09/25/2026	160,334	16,419,762	102.41	399,872		199,018		328,095			(33,047)			.....	03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/26/2025	7,907	2,863,326	362.12	74,011		18,221		108,800			(9,213)			.....	03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/30/2025	2,982	1,095,756	367.41	22,219		5,562		29,105			(2,751)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/15/2026	301	111,003	368.72	2,932		1,448		3,566			(245)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/25/2026	12,450	4,503,618	361.73	153,262		76,420		202,376			(12,690)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/25/2026	21,128	7,720,776	365.43	230,717		115,040		292,831			(19,103)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/28/2026	9,799	3,529,205	360.17	126,893		63,447		169,932			(10,477)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/28/2026	6,893	2,511,631	364.39	78,025		39,013		100,162			(6,442)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/29/2026	5,404	1,947,389	360.34	69,608		34,836		93,109			(5,742)			.....	03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.10/02/2023	.09/29/2026	9,519	3,468,460	364.37	107,851		53,975		138,502			(8,897)			.....	03
JUL 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/02/2023	.07/24/2025	8,666	1,429,251	164.92	25,652		4,444		72,312			(3,509)			.....	03
AUG 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/02/2023	.08/08/2025	7,394	1,222,259	165.31	21,294		4,082		59,128			(2,848)			.....	03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/02/2023	.09/08/2025	8,216	1,360,703	165.61	23,581		5,359		63,933			(3,015)			.....	03
SEP 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.10/02/2023	.09/29/2025	8,378	1,358,341	162.14	35,186		8,784		92,277			(4,368)			.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.10/02/2023	.09/29/2025	19,583	1,995,541	101.9	39,852		9,949		31,610			(4,947)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.10/02/2023	.09/25/2026	81,346	8,319,279	102.27	182,216		90,940		171,371			(15,101)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.10/02/2023	.09/28/2026	97,538	9,978,167	102.3	217,705		108,953		204,623			(17,992)			.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.10/02/2023	.09/29/2026	95,988	9,792,668	102.02	222,980		111,694		213,367			(18,411)			.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.10/03/2023	.09/22/2026	21,443	6,012,717	280.41	108,615		54,057		207,041			(9,026)			.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.10/03/2023	.09/25/2026	28,125	7,751,027	275.59	188,805		94,229		366,218			(15,647)			.....	03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.10/03/2023	.09/22/2025	6,009	1,670,538	278	27,655		6,702		60,065			(3,467)			.....	03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.10/03/2023	.09/25/2026	40,913	11,368,093	277.81	242,095		120,824		466,970			(20,063)			.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	10/03/2023	09/23/2025	4,666	1,310,240	280.78	17,431		4,242		36,048			(2,182)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/25/2026	24,583	6,844,982	278.44	140,239		69,990		269,831			(11,622)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/25/2025	4,324	1,200,176	277.55	20,620		5,062		44,934			(2,574)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/25/2026	11,713	3,281,971	280.2	60,202		30,046		114,790			(4,989)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/26/2025	7,195	1,982,643	275.56	39,560		9,753		87,475			(4,931)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/28/2026	21,323	5,874,645	275.51	143,954		72,043		279,121			(11,897)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/26/2025	11,735	3,258,150	277.64	55,642		13,718		121,070			(6,936)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/28/2026	17,004	4,730,800	278.21	98,455		49,273		189,535			(8,137)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/29/2025	5,265	1,475,643	280.28	20,559		5,133		42,903			(2,552)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/29/2026	21,165	5,818,937	274.93	147,610		73,940		286,338			(12,188)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	10/02/2025	4,562	1,263,883	277.05	22,683		5,733		49,487			(2,804)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/29/2026	23,701	6,578,204	277.55	142,629		71,445		275,181			(11,777)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/18/2026	2,350	664,921	282.92	10,175		5,045		19,027			(849)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	10/02/2026	32,384	8,835,727	272.84	253,177		127,168		490,696			(20,847)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	09/22/2026	11,088	3,079,201	277.7	65,917		32,807		127,340			(5,478)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2023	10/02/2026	29,205	8,042,704	275.39	198,807		99,858		385,117			(16,370)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/25/2026	10,313	3,776,848	366.21	109,452		54,676		340,803			(9,079)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/25/2026	17,754	6,561,790	369.6	166,885		83,366		536,904			(13,843)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/28/2026	3,726	1,359,108	364.73	41,696		20,886		127,825			(3,449)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/28/2026	9,808	3,621,180	369.2	93,683		46,928		299,931			(7,750)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2026	3,517	1,283,650	365	39,001		19,554		119,837			(3,223)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2026	7,322	2,703,614	369.27	69,789		34,990		223,486			(5,768)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/19/2025	3,039	1,124,786	370.15	21,930		5,252		88,816			(2,764)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2026	4,502	1,638,470	363.95	51,829		26,057		157,398			(4,272)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/22/2025	5,206	1,947,508	374.12	31,187		7,568		132,686			(3,915)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/24/2025	2,740	1,042,191	380.37	12,005		2,939		54,371			(1,503)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2026	6,741	2,481,808	368.17	66,944		33,656		211,838			(5,517)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/26/2025	5,582	2,044,243	366.21	48,421		11,954		184,203			(6,044)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/29/2025	2,687	996,297	370.78	18,998		4,749		76,934			(2,362)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	10/02/2025	1,889	697,414	369.17	14,420		3,650		56,964			(1,785)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	6,279	2,311,181	368.06	62,198		30,868		197,754			(5,193)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	18,043	6,711,758	371.98	154,787		76,819		510,778			(12,923)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/03/2023	09/18/2026	7,091	2,664,604	375.77	52,662		26,135		179,817			(4,397)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/25/2025	9,574	3,183,544	332.51	19,633		3,452		20,171			(2,702)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	05/22/2026	1,332	433,431	325.46	6,502		2,832		12,108			(613)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/02/2026	7,665	2,475,482	322.96	43,981		20,180		83,845			(3,974)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/02/2026	22,624	7,462,878	329.86	91,972		42,200		162,642			(8,311)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/06/2026	11,503	3,741,700	325.29	59,132		27,260		110,455			(5,322)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/07/2026	8,700	2,817,198	323.82	48,092		22,196		91,049			(4,324)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/09/2026	14,535	4,831,054	332.38	52,186		24,142		89,033			(4,683)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/10/2026	12,691	4,084,253	321.82	77,386		35,841		148,730			(6,937)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/10/2026	21,818	7,170,328	328.65	95,166		44,076		171,249			(8,531)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/10/2026	6,306	2,087,176	330.98	24,396		11,299		42,534			(2,187)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/13/2026	9,552	3,129,557	327.62	44,034		20,465		80,251			(3,936)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/14/2026	14,403	4,730,685	328.46	63,700		29,638		114,956			(5,687)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/17/2026	14,873	4,800,765	322.78	87,170		40,697		166,272			(7,760)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/17/2026	29,627	9,763,423	329.55	124,346		58,053		221,383			(11,069)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/17/2026	9,465	3,147,270	332.53	34,032		15,888		58,049			(3,030)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/20/2026	9,628	3,150,433	327.23	45,559		21,342		83,447			(4,044)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/21/2026	13,170	4,333,651	329.05	56,933		26,700		102,094			(5,048)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/22/2026	10,162	3,440,409	338.56	26,525		12,453		40,584			(2,350)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/24/2026	17,647	5,748,301	325.74	90,208		42,446		167,778			(7,975)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/24/2026	19,508	6,492,147	332.79	69,743		32,816		118,731			(6,166)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/27/2026	8,884	2,929,618	329.75	37,299		17,609		66,344			(3,288)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	10/05/2023	07/27/2026	10,302	3,479,761	337.77	28,288		13,354		44,112			(2,494)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 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		2,650		23,880			(2,564)				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		3,536		34,350			(3,183)				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		3,879		27,635			(3,232)				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		34,269		85,092			(5,931)				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		12,998		64,012			(7,547)				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		45,378		107,277			(7,839)				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		1,115		4,976			(643)				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		32,519		87,294			(5,773)				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		55,051		157,053			(9,715)				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		48,106		124,514			(8,489)				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		23,639		55,969			(4,172)				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		48,371		138,017			(8,519)				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		97,058		250,543			(17,094)				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		45,878		114,215			(8,064)				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		36,304		93,600			(6,369)				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		128,547		358,399			(22,508)				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		134,939		339,709			(23,628)				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		49,274		116,664			(8,628)				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		7,629		43,854			(4,802)				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		63,764		162,029			(11,100)				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		10,252		66,104			(6,277)				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		30,749		67,632			(5,353)				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		8,931		49,562			(5,431)				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		64,941		162,906			(11,283)				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		7,699		44,296			(4,651)				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		20,420		44,926			(3,548)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/05/2023	08/29/2025	14,782	5,517,732	373.28	72,578		15,801		83,783			(9,480)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Financial	023V05H267GRS05BHJ91	10/05/2023	08/01/2025	213	1,046,972	4,905.69	53,340		9,845		176,088			(7,263)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global	023V05H267GRS05BHJ91	10/05/2023	08/07/2025	267	1,303,485	4,889.29	69,308		13,300		225,299			(9,352)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/11/2025	209	1,021,432	4,881.86	55,335		10,886		179,013			(7,422)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/15/2025	385	1,866,600	4,851.21	107,547		21,669		340,854			(14,340)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/20/2025	255	1,204,643	4,722.98	86,710		17,980		256,294			(11,476)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/25/2025	218	1,017,377	4,674.37	79,560		16,957		229,112			(10,453)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/27/2025	272	1,315,879	4,840.46	78,918		17,001		246,303			(10,339)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/28/2025	200	971,404	4,845.15	57,902		12,540		180,899			(7,574)				03	
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/29/2025	210	998,917	4,760.83	68,647		14,945		205,136			(8,967)				03	
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	09/04/2025	198	982,863	4,965.96	47,966		10,766		159,105			(6,211)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/03/2026	295	1,379,012	4,672.24	155,491		73,964		375,249			(13,613)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/04/2026	240	1,206,496	5,025.81	87,893		41,854		239,189			(7,687)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/07/2026	238	1,106,486	4,655.36	127,770		61,037		305,854			(11,143)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/10/2026	253	1,246,910	4,926.55	103,961		49,821		272,227			(9,040)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/12/2026	227	1,117,489	4,915.28	94,757		45,505		246,775			(8,224)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/14/2026	209	986,767	4,714.83	106,901		51,444		260,185			(9,260)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/18/2026	219	1,076,180	4,923.73	90,770		43,862		236,617			(7,833)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/21/2026	207	971,981	4,685.6	109,387		53,020		263,533			(9,412)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/24/2026	206	1,001,147	4,858.52	92,031		44,743		234,169			(7,896)				03	
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	08/28/2026	336	1,610,715	4,790.8	161,364		78,766		400,485			(13,792)				03	
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	10/05/2023	09/03/2026	309	1,535,135	4,968.88	124,275		61,023		326,667			(10,562)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/23/2025	5,642	1,279,602	226.78	24,996		6,127		90,208			(3,151)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/25/2025	5,580	1,271,674	227.91	22,598		5,586		83,185			(2,841)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/26/2025	9,652	2,181,161	225.98	45,557		11,310		161,653			(5,719)				03	
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	10/03/2025	11,393	2,569,484	225.53	55,826		14,265		195,672			(6,940)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/15/2025	7,240	1,665,202	230	24,544		5,806		93,738			(3,129)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/18/2025	12,637	2,898,567	229.37	45,241		10,848		171,023			(5,743)				03	
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	10/04/2023	09/19/2025	15,220	3,471,132	228.06	60,729		14,626		224,748			(7,698)				03	
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/06/2023	10/05/2026	4,456	1,609,427	361.19	55,966		28,342		74,293			(4,621)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/06/2023	10/03/2025	3,085	1,107,351	358.92	33,135		8,479		50,934			(4,125)				03	
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/06/2023	10/03/2025	3,314	1,209,019	364.87	27,635		7,071		38,574			(3,440)				03	

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	3,001	1,070,405	356.71	43,241			21,839		59,549			(3,580)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	3,479	1,243,442	357.43	49,052			24,774		67,190			(4,061)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	4,390	1,576,002	359.03	58,909			29,752		79,712			(4,877)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	8,811	3,173,934	360.22	113,928			57,540		152,632			(9,433)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	9,611	3,473,087	361.35	119,951			60,582		159,037			(9,932)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/02/2026	7,286	2,644,374	362.96	86,407			43,641		112,728			(7,154)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/06/2023	10/05/2026	2,793	997,326	357.06	39,858			20,185		54,748			(3,291)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/05/2026	9,992	2,725,913	272.8	81,365			41,205		151,799			(6,718)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	11,487	3,134,472	272.88	79,479			20,337		168,143			(9,894)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/05/2026	19,259	5,302,415	275.32	137,022			69,391		255,154			(11,314)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	3,544	972,621	274.44	22,130			5,663		46,746			(2,755)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/03/2025	1,539	432,571	281.08	5,973			1,528		11,623			(744)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	08/28/2026	2,027	570,779	281.62	9,806			4,791		17,822			(839)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	12,590	3,432,105	272.6	103,500			52,274		193,172			(8,569)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	13,193	3,605,350	273.28	104,640			52,850		195,322			(8,664)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	27,859	7,666,124	275.18	199,498			100,758		371,752			(16,518)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/06/2023	10/02/2026	24,025	6,627,802	275.87	165,639			83,658		308,242			(13,714)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/02/2026	18,756	6,864,935	366.01	234,088			118,337		623,087			(19,400)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/05/2026	5,263	1,917,829	364.42	69,293			35,124		181,936			(5,727)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/05/2026	6,348	2,325,675	366.39	78,310			39,694		208,911			(6,472)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/06/2026	5,146	1,869,261	363.23	70,455			35,745		183,132			(5,817)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/06/2026	6,905	2,536,846	367.39	82,408			41,809		221,526			(6,804)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/03/2025	2,765	1,002,760	362.62	33,482			8,579		100,807			(4,174)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/07/2025	2,112	784,803	371.52	17,693			4,606		59,012			(2,193)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/09/2023	10/02/2026	4,425	1,601,166	361.82	63,310			32,005		162,816			(5,247)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/03/2025	21,309	2,146,287	100.72	54,616			13,994		49,578			(6,808)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/03/2025	9,535	970,611	101.79	20,473			5,246		16,059			(2,552)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/06/2025	5,636	568,156	100.81	14,253			3,696		12,822			(1,769)				03

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OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	59,291	5,978,283	100.83	167,318			84,584		166,321			(13,866)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	169,376	17,208,606	101.6	430,554			217,656		409,981			(35,681)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/02/2026	44,932	4,600,991	102.4	102,174			51,652		92,540			(8,467)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/09/2023	10/05/2026	33,028	3,322,923	100.61	96,012			48,667		96,616			(7,935)				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			76,233		144,805			(12,429)				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			35,024		68,982			(5,700)				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			81,220		152,762			(13,218)				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			74,542		183,948			(12,132)				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			67,749		161,118			(11,026)				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			20,038		48,960			(3,244)				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			26,214		62,816			(4,243)				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			26,086		61,282			(4,222)				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			17,160		39,434			(2,778)				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			33,226		76,189			(5,378)				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			17,813		90,365			(8,350)				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			7,488		36,162			(3,510)				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			46,222		165,954			(7,482)				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			8,038		63,556			(3,827)				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			92,587		330,870			(14,987)				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			7,269		56,699			(3,407)				03
OCT 26 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			1,767		13,587			(828)				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			79,314		286,691			(12,908)				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			92,197		332,222			(15,005)				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			58,327		210,104			(9,441)				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			65,050		234,039			(10,530)				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			28,960		76,761			(5,363)				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			23,590		73,652			(4,342)				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			18,339		57,095			(3,368)				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			19,544		55,841			(3,582)				03

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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		36,804		120,031			(6,719)				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		44,086		132,574			(8,048)				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		22,267		70,966			(4,040)				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		11,555		30,533			(2,097)				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		18,220		56,992			(3,299)				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		13,889		37,936			(2,505)				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		72,118		236,394			(12,981)				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		42,307		129,590			(7,615)				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		14,224		40,273			(2,560)				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		50,009		158,541			(8,948)				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		23,709		74,647			(4,234)				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		28,619		84,225			(5,090)				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		4,678		25,507			(3,508)				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		3,870		19,349			(2,786)				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		4,723		27,344			(3,295)				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		5,139		28,387			(3,401)				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		5,685		35,789			(3,629)				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		23,872		73,344			(4,448)				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		22,687		60,079			(4,219)				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		36,400		116,857			(6,741)				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		35,704		105,212			(6,612)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/09/2026	7,361	2,786,723	378.6	53,438		26,593		51,529			(4,550)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/10/2026	5,718	2,130,599	372.64	51,401		25,603		55,517			(4,372)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	20,356	7,438,341	365.41	233,689		116,513		280,706			(19,860)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	41,726	15,573,913	373.24	367,608		183,284		392,975			(31,242)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/05/2025	8,701	3,228,893	371.1	57,426		13,104		61,148			(7,512)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/11/2026	4,442	1,675,285	377.11	34,073		16,988		33,915			(2,896)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/14/2026	6,801	2,492,872	366.54	75,356		37,678		89,215			(6,386)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/16/2023	09/08/2025	7,140	2,662,799	372.93	43,270		10,019		42,891			(5,636)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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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			41,259		86,278			(6,993)				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			6,130		20,505			(3,448)				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			38,240		71,048			(6,481)				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			8,355		39,584			(4,671)				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			10,735		47,237			(5,927)				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			40,317		95,984			(6,821)				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			14,896		66,233			(8,175)				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			56,675		117,758			(9,588)				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			11,048		38,097			(6,063)				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			11,633		51,627			(6,269)				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			140,504		338,214			(24,271)				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			10,620		30,416			(2,820)				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			14,859		42,058			(3,899)				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			12,167		36,035			(3,165)				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			16,199		46,762			(4,130)				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			17,006		46,538			(4,336)				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			24,440		71,270			(6,161)				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			11,168		32,805			(3,093)				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			15,231		42,340			(3,808)				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			19,528		53,926			(4,828)				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			27,636		74,736			(7,653)				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			19,641		54,704			(5,389)				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			11,591		35,815			(3,171)				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			59,793		187,633			(16,209)				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			13,333		37,227			(3,614)				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			22,057		63,270			(5,908)				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			172,145		367,240			(29,737)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/16/2023	09/08/2026	8,817	3,223,768	365.65	100,332			49,881		120,129			(8,551)				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			49,358		105,899			(8,461)				03

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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			42,532		82,859			(7,291)				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			29,797		71,655			(5,098)				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			16,670		53,004			(7,814)				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			3,755		10,946			(1,760)				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			39,226		76,331			(6,350)				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			115,966		220,397			(18,771)				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			43,635		81,124			(7,063)				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			128,805		232,759			(20,850)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/10/2025	5,059	1,852,354	366.14	52,330			13,897		167,160			(6,514)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/10/2025	1,115	411,903	369.38	10,057			2,671		33,397			(1,252)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/09/2026	4,242	1,544,364	364.06	55,660			28,470		147,931			(4,608)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/09/2026	6,350	2,323,543	365.94	78,288			40,044		211,354			(6,482)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/09/2026	4,128	1,516,461	367.39	48,469			24,792		132,416			(4,013)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	10/13/2023	10/09/2026	18,904	6,997,101	370.14	201,960			103,303		564,011			(16,722)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCENIK50	10/17/2023	10/15/2025	24,967	7,740,637	310.03	276,128			74,824		471,715			(34,184)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	10/18/2023	10/15/2025	147	697,898	4,760.56	59,209			16,066		148,806			(7,340)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	10/17/2023	10/15/2025	37,700	13,567,067	359.87	418,846			113,497		594,086			(51,852)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/12/2026	8,602	3,138,897	364.89	95,744			49,192		122,977			(7,920)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/13/2026	3,263	1,178,983	361.3	40,790			20,975		54,289			(3,371)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/13/2026	4,164	1,514,945	363.81	48,012			24,689		62,395			(3,968)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/16/2026	5,066	1,825,193	360.3	65,399			33,718		87,796			(5,390)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/16/2026	12,864	4,685,979	364.26	146,397			75,477		189,249			(12,066)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/10/2025	2,478	897,177	362.06	23,343			6,216		34,461			(2,914)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/13/2025	2,410	871,813	361.76	23,039			6,205		34,160			(2,864)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/16/2025	2,407	871,119	361.98	22,838			6,220		33,724			(2,827)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/17/2025	3,877	1,411,813	364.18	33,495			9,156		47,641			(4,141)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/18/2023	10/12/2026	5,152	1,860,175	361.07	64,810			33,299		86,490			(5,361)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCENIK50	10/18/2023	10/16/2026	11,033	3,031,553	274.76	83,962			43,288		151,063			(6,920)				03

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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		5,915		44,519			(2,773)				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		139,220		482,299			(22,255)				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		7,877		57,773			(3,581)				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		7,284		52,801			(3,294)				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		78,520		276,587			(12,710)				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		71,815		251,797			(11,625)				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		48,301		169,319			(7,763)				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		34,280		119,489			(5,509)				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		16,089		122,200			(7,542)				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		71,922		306,153			(11,943)				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		76,516		309,033			(12,636)				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		67,966		291,794			(11,224)				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		113,451		432,833			(18,598)				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		125,177		500,760			(20,521)				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		75,793		315,091			(12,425)				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		88,427		354,837			(14,417)				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		176,474		688,151			(28,566)				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		66,792		280,219			(10,812)				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		88,173		355,030			(14,196)				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		97,826		372,333			(15,638)				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		141,499		570,059			(22,620)				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		35,868		323,638			(17,835)				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		55,588		487,942			(26,057)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	181	818,959	4,521.14	91,925		25,232		222,499			(11,411)				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		131,537		507,068			(21,842)				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		148,791		618,037			(24,707)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	10/20/2023	09/19/2025	75	342,949	4,590.4	32,676		8,028		85,627			(4,225)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Nomura Global Financial	023V05H267GRS05BHJ91	10/20/2023	10/17/2025	103	453,458	4,384.63	56,856		15,628		139,823			(7,068)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/16/2026	136,714	13,947,563	102.02	300,087		155,284		306,675			(24,823)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/16/2025	19,421	1,971,959	101.54	39,307		10,765		36,062			(4,893)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/17/2025	12,674	1,288,358	101.65	25,184		6,922		22,789			(3,131)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/13/2026	31,269	3,162,216	101.13	77,734		40,121		83,281			(6,448)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/13/2026	45,470	4,633,884	101.91	101,308		52,288		104,114			(8,403)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/19/2023	10/16/2026	141,147	14,281,299	101.18	348,775		180,478		372,778			(28,851)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/19/2023	10/17/2025	5,830	2,144,642	367.86	48,024		13,200		182,996			(5,970)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/19/2023	10/13/2026	3,172	1,157,601	364.97	35,626		18,388		108,194			(2,955)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/19/2023	10/13/2026	7,140	2,634,618	369.02	69,517		35,880		219,585			(5,766)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/19/2023	10/16/2026	16,243	5,931,402	365.17	181,405		93,870		551,272			(15,006)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	10/19/2023	10/16/2026	20,155	7,447,302	369.5	193,160		99,953		612,059			(15,978)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	3,641	1,326,955	364.47	25,886		6,369		43,046			(3,352)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	10,585	3,927,113	371.02	54,617		13,438		76,877			(7,073)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/19/2025	3,011	1,131,888	375.9	12,045		2,963		14,035			(1,560)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2025	2,418	887,592	367.08	15,209		3,791		23,953			(1,961)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/22/2025	1,867	706,188	378.29	6,590		1,643		6,890			(850)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/16/2026	2,496	920,551	368.88	21,187		10,684		29,354			(1,804)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2026	3,870	1,463,662	378.18	23,260		11,740		27,979			(1,979)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2026	2,400	911,127	379.69	13,606		6,867		15,902			(1,157)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	21,380	7,812,638	365.41	205,253		103,692		295,717			(17,444)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	41,152	15,355,293	373.14	299,583		151,348		391,637			(25,460)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	10,730	4,055,317	377.93	65,133		32,905		78,757			(5,535)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/18/2026	3,052	1,162,370	380.91	16,509		8,340		18,841			(1,403)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/16/2025	2,445	911,477	372.85	11,441		2,778		15,067			(1,488)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/21/2026	10,643	3,859,333	362.63	112,599		57,042		166,400			(9,542)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/21/2026	17,326	6,416,363	370.34	139,991		70,918		190,383			(11,864)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/23/2023	09/17/2025	3,493	1,304,422	373.47	15,822		3,858		20,398			(2,055)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/21/2026	7,812	2,941,506	376.52	50,233			25,448		62,221			(4,257)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/17/2025	4,002	1,515,280	378.59	13,768			3,358		14,034			(1,788)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/22/2026	9,148	3,316,411	362.54	97,149			49,260		143,621			(8,225)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/18/2025	2,535	939,947	370.83	13,180			3,229		18,670			(1,709)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/22/2026	7,872	2,917,719	370.64	62,977			31,933		85,285			(5,332)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/18/2025	2,711	1,015,696	374.71	11,520			2,822		14,136			(1,494)				03
SEP 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/22/2026	5,850	2,196,357	375.47	39,134			19,843		49,375			(3,313)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/23/2023	09/18/2025	3,264	1,238,097	379.37	10,770			2,638		10,549			(1,397)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/23/2026	16,023	5,752,783	359.04	194,836			101,607		292,274			(16,043)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/20/2025	3,295	1,187,846	360.55	29,025			8,087		50,130			(3,603)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/23/2025	1,440	513,712	356.68	14,979			4,218		26,725			(1,852)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/16/2026	4,570	1,648,523	360.69	52,560			27,248		77,987			(4,356)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/19/2026	2,967	1,061,175	357.71	37,587			19,535		56,897			(3,106)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/19/2026	4,061	1,469,979	361.94	44,878			23,325		65,943			(3,709)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/20/2026	5,260	1,871,250	355.73	70,962			36,913		108,579			(5,859)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/20/2026	3,480	1,251,391	359.62	41,514			21,595		62,025			(3,428)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	10/24/2023	10/23/2026	3,604	1,279,760	355.12	49,587			25,860		76,059			(4,083)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/19/2026	14,459	3,988,581	275.85	95,986			49,888		186,356			(7,933)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/20/2026	7,516	2,049,846	272.74	59,144			30,766		114,707			(4,883)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/17/2025	3,658	1,005,902	274.95	21,033			5,797		46,636			(2,622)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/20/2026	4,259	1,172,486	275.3	29,164			15,171		56,633			(2,408)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/20/2025	3,645	1,014,393	278.31	16,533			4,606		35,869			(2,052)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/23/2026	23,095	6,283,106	272.05	188,672			98,392		365,174			(15,536)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/23/2026	31,539	8,661,024	274.61	224,614			117,136		435,853			(18,495)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/23/2025	5,213	1,418,222	272.06	36,475			10,271		80,347			(4,509)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/23/2025	756	210,877	279	3,267			920		7,019			(404)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/16/2026	7,841	2,149,155	274.1	57,248			29,678		111,291			(4,744)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/16/2026	8,255	2,283,760	276.65	52,301			27,113		101,511			(4,334)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	10/24/2023	10/19/2026	7,662	2,093,844	273.28	58,559			30,436		113,678			(4,840)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/02/2025	6,086	1,122,065	184.36	22,945			6,006		36,998			(16,940)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/07/2025	6,747	1,236,816	183.32	27,932			7,456		46,616			(20,475)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/10/2025	6,025	1,109,301	184.12	23,377			6,313		37,956			(17,064)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/13/2025	5,626	1,047,015	186.09	18,342			5,009		27,612			(13,333)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/20/2025	5,801	1,056,757	182.18	26,741			7,492		45,728			(19,249)				03
OCT 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/26/2023	10/24/2025	9,373	1,729,824	184.56	35,429			10,067		56,610			(25,362)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/23/2025	10,888	1,096,843	100.74	23,561			6,671		25,652			(2,929)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/24/2025	2,948	297,310	100.84	6,274			1,783		6,765			(779)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/19/2026	27,870	2,811,228	100.87	67,835			35,387		78,100			(5,627)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/19/2026	22,744	2,312,200	101.66	49,492			25,818		54,868			(4,105)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/20/2026	33,635	3,382,658	100.57	85,399			44,587		99,602			(7,077)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/20/2026	38,292	3,881,651	101.37	86,884			45,362		97,729			(7,200)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/23/2026	43,203	4,343,168	100.53	110,383			57,776		128,960			(9,123)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/25/2023	10/23/2026	135,329	13,716,939	101.36	307,738			161,075		346,427			(25,433)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	10/25/2023	10/23/2025	3,089	1,128,514	365.32	27,119			7,679		104,427			(3,371)				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			1,675		21,949			(732)				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			17,761		106,196			(2,824)				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			23,075		143,063			(3,669)				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			29,415		172,004			(4,669)				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			40,247		233,737			(6,355)				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			101,817		617,462			(16,076)				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			9,693		68,737			(4,154)				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			50,253		163,233			(7,935)				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			101,900		324,684			(16,089)				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			27,209		88,612			(4,274)				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			82,856		265,895			(13,014)				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			47,737		153,987			(7,485)				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			51,555		196,962			(8,083)				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)	
	OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/24/2025	10,837	2,953,204	272.51	70,465		20,077		162,484			(8,772)				03	
	OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/29/2025	4,781	1,317,780	275.64	25,175		7,297		58,126			(3,112)				03	
	OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/23/2026	25,898	7,058,628	272.56	198,862		104,279		398,979			(16,465)				03	
	OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/23/2026	49,592	13,642,743	275.1	331,253		173,702		667,056			(27,427)				03	
	OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/26/2026	16,551	4,513,498	272.71	126,202		66,343		253,141			(10,420)				03	
	OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/26/2026	25,505	7,020,276	275.25	169,143		88,916		340,447			(13,966)				03	
	OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/30/2023	10/27/2026	14,415	3,912,702	271.44	117,638		61,892		235,095			(9,704)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/11/2025	288	1,409,856	4,901.63	65,795		15,818		248,803			(8,734)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/12/2025	237	1,157,782	4,887.63	55,480		13,400		207,960			(7,354)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/18/2025	254	1,233,982	4,858.58	63,221		15,690		230,576			(8,306)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/22/2025	273	1,272,127	4,654.52	93,393		23,585		298,149			(12,199)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/25/2025	254	1,176,329	4,627.21	90,683		23,195		283,966			(11,794)				03	
	SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/30/2025	212	972,635	4,597.01	79,222		20,686		242,926			(10,230)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/04/2026	262	1,238,121	4,716.83	125,817		63,273		328,955			(10,930)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/04/2026	246	1,230,958	5,007.56	85,961		43,229		252,896			(7,468)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/10/2026	238	1,187,719	5,000.92	84,379		42,675		246,421			(7,288)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/11/2026	249	1,185,821	4,758.32	115,307		58,372		305,182			(9,950)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/14/2026	364	1,807,890	4,961.96	135,826		68,952		389,721			(11,687)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/18/2026	260	1,243,690	4,782.32	118,119		60,185		314,607			(10,125)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/23/2026	260	1,243,472	4,775.24	119,810		61,325		317,276			(10,221)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/25/2026	259	1,187,812	4,578.37	144,975		74,339		356,778			(12,344)				03	
	SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	11/01/2023	09/30/2026	274	1,318,695	4,805.04	123,385		63,552		329,096			(10,456)				03	
	OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/27/2026	3,713	1,354,513	364.8	46,049		24,339		127,230			(3,816)				03	
	OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,049	2,185,144	361.24	84,395		44,716		225,560			(6,975)				03	
	OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/30/2026	6,986	2,552,174	365.35	85,147		45,115		236,121			(7,037)				03	
	OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/27/2025	3,507	1,276,192	363.91	38,146		11,058		123,290			(4,762)				03	
	OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/31/2025	3,474	1,258,363	362.27	40,457		11,886		127,537			(5,022)				03	
	OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	Equity / Index	Societe General SA	O2RNE81BXP4ROTDBPU41	11/01/2023	10/23/2026	9,657	3,493,040	361.72	132,365		69,730		356,107			(11,010)				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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTD8PU41	11/01/2023	10/23/2026	17,487	6,400,928	366.03	207,767			109,452		581,054			(17,282)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTD8PU41	11/01/2023	10/26/2026	4,651	1,678,248	360.85	65,624			34,657		175,025			(5,444)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTD8PU41	11/01/2023	10/26/2026	14,172	5,173,150	365.03	174,346			92,074		482,862			(14,462)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA O2RNE81BXP4ROTD8PU41	11/01/2023	10/27/2026	3,833	1,382,098	360.59	54,552			28,833		145,104			(4,521)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/24/2025	13,677	1,374,665	100.51	38,049			10,917		34,303			(4,769)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/30/2025	16,991	1,713,214	100.83	45,026			13,185		39,308			(5,597)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/31/2025	9,885	993,309	100.49	27,647			8,123		25,054			(3,432)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/23/2026	64,217	6,458,899	100.58	195,090			102,774		189,967			(16,227)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/23/2026	108,388	10,992,739	101.42	294,491			155,138		274,306			(24,496)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/26/2026	36,612	3,667,464	100.17	117,343			61,970		116,627			(9,734)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/26/2026	77,703	7,848,753	101.01	223,162			117,854		212,725			(18,511)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/27/2026	41,709	4,184,242	100.32	131,133			69,310		129,435			(10,867)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/27/2026	15,350	1,552,677	101.15	43,288			22,879		40,958			(3,587)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/30/2026	71,368	7,165,349	100.4	222,240			117,753		218,507			(18,367)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs W22LROWP21HZNB6K528	11/01/2023	10/30/2026	98,766	10,001,007	101.26	274,667			145,531		258,410			(22,700)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2026	14,858	4,764,751	320.69	124,263			63,557		193,255			(10,692)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/27/2025	8,988	2,928,533	325.81	40,547			9,106		52,040			(5,538)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2026	9,379	3,097,918	330.31	50,923			26,046		71,842			(4,382)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/29/2025	9,076	2,925,648	322.34	50,370			11,431		73,547			(6,858)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/09/2025	8,868	2,881,579	324.95	42,862			10,269		57,705			(5,741)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/12/2025	8,859	2,881,960	325.3	42,106			10,230		56,100			(5,614)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/17/2025	9,161	3,000,735	327.54	38,335			9,527		46,930			(5,074)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	09/18/2025	1,918	629,170	327.99	7,821			1,952		9,398			(1,034)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/21/2026	13,470	4,268,654	316.89	129,938			64,714		207,108			(11,488)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/21/2026	12,056	3,904,183	323.85	86,169			42,915		130,571			(7,618)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/24/2026	15,118	4,836,981	319.94	128,537			64,205		201,142			(11,330)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/24/2026	12,189	4,006,340	328.69	69,902			34,917		100,287			(6,162)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	11/03/2023	08/25/2026	8,864	2,850,321	321.56	70,313			35,157		108,718			(6,192)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	11/03/2023	08/26/2026	9,607	3,180,122	331.03	49,350		24,699		68,553			(4,342)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/28/2026	27,391	8,882,451	324.28	193,049		96,807		291,377			(16,951)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/28/2026	8,908	2,934,635	329.43	49,496		24,821		70,362			(4,346)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	08/31/2026	10,427	3,402,897	326.37	66,986		33,689		98,967			(5,865)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/02/2026	9,013	2,967,836	329.3	50,602		25,497		72,152			(4,422)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/04/2026	13,148	4,157,523	316.21	131,433		66,353		209,841			(11,462)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/04/2026	16,620	5,377,612	323.56	121,584		61,381		184,775			(10,603)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/08/2026	15,722	5,155,856	327.93	94,616		47,947		137,400			(8,220)				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		61,189		191,780			(10,430)				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		44,203		131,243			(7,535)				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		52,452		152,441			(8,890)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/03/2023	09/15/2026	11,195	3,666,793	327.53	69,010		35,200		100,805			(5,955)				03
SEP 26 JPMorgan MOZAI C2 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		159,399		411,794			(26,469)				03
SEP 26 JPMorgan MOZAI C2 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		174,360		411,973			(28,953)				03
SEP 26 JPMorgan MOZAI C2 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		29,687		64,021			(4,930)				03
SEP 26 JPMorgan MOZAI C2 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		108,746		270,151			(17,958)				03
SEP 26 JPMorgan MOZAI C2 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		31,467		70,191			(5,196)				03
SEP 26 JPMorgan MOZAI C2 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		55,554		144,615			(9,157)				03
SEP 26 JPMorgan MOZAI C2 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		104,005		250,301			(17,144)				03
SEP 25 JPMorgan MOZAI C2 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		11,666		53,283			(5,966)				03
SEP 26 JPMorgan MOZAI C2 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		32,968		73,755			(5,434)				03
SEP 25 JPMorgan MOZAI C2 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		38,873		200,514			(19,655)				03
SEP 26 JPMorgan MOZAI C2 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		47,246		119,302			(7,774)				03
SEP 25 JPMorgan MOZAI C2 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		17,706		75,821			(8,953)				03
OCT 26 JPMorgan MOZAI C2 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		46,209		120,063			(7,589)				03
SEP 25 JPMorgan MOZAI C2 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		19,324		92,176			(9,556)				03
OCT 26 JPMorgan MOZAI C2 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		62,374		141,067			(10,244)				03
OCT 25 JPMorgan MOZAI C2 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		15,594		69,467			(7,669)				03
OCT 26 JPMorgan MOZAI C2 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		137,639		364,626			(22,564)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2025	7,913	2,897,026	366.13	61,243			16,237		84,610			(7,942)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2026	29,417	10,740,909	365.13	323,289			167,598		414,384			(27,475)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/03/2025	8,621	3,144,423	364.72	71,127			18,933		101,348			(9,211)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/02/2026	17,109	6,307,174	368.65	166,811			86,477		205,204			(14,177)				03
SEP 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	09/23/2026	8,594	3,202,050	372.61	72,616			37,345		84,372			(6,224)				03
SEP 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	09/24/2026	11,197	4,182,598	373.54	91,481			47,090		104,839			(7,834)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/23/2026	27,288	7,492,281	274.56	214,536			113,123		378,139			(17,861)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/27/2026	11,774	3,227,015	274.09	95,054			50,286		167,483			(7,885)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2026	46,322	12,616,723	272.37	409,286			217,057		721,079			(33,856)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2026	77,551	21,331,885	275.07	594,977			315,535		1,046,053			(49,217)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/30/2025	9,996	2,719,693	272.07	77,945			22,855		154,000			(9,703)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/02/2026	11,104	3,038,710	273.66	91,873			48,842		161,745			(7,579)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/31/2025	9,542	2,608,172	273.35	68,673			20,203		135,699			(8,537)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	11/02/2026	17,701	4,888,911	276.2	127,910			68,000		224,220			(10,552)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/31/2025	5,788	1,607,093	277.66	31,235			9,189		60,323			(3,883)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/03/2023	10/23/2026	15,882	4,320,930	272.06	142,238			75,001		250,997			(11,842)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/30/2026	12,195	4,319,845	354.23	190,730			101,243		265,883			(15,792)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/30/2026	10,565	3,784,836	358.23	146,436			77,731		199,104			(12,124)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/02/2026	7,238	2,589,449	357.76	101,910			54,228		138,949			(8,415)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/02/2026	7,806	2,823,069	361.67	97,258			51,752		128,675			(8,031)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/03/2026	4,899	1,758,816	359.03	66,330			35,323		89,637			(5,472)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/03/2026	7,749	2,812,207	362.93	92,828			49,435		121,352			(7,658)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/30/2025	3,623	1,286,972	355.26	45,210			13,275		71,884			(5,636)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/31/2025	5,086	1,809,749	355.81	62,154			18,311		98,439			(7,737)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/03/2025	4,772	1,734,878	363.53	42,521			12,651		61,695			(5,271)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	11/04/2025	451	163,782	363.21	4,076			1,217		5,944			(505)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/23/2026	2,865	1,017,429	355.1	43,551			22,985		60,515			(3,629)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2023	10/23/2026	14,291	5,128,826	358.88	193,646			102,202		262,305			(16,137)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 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		53,304		411,291			(22,629)				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		37,160		296,348			(15,412)				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		199,592		757,864			(31,514)				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		126,917		515,135			(20,040)				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		126,240		478,934			(19,828)				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		335,017		1,227,656			(52,256)				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		237,845		945,792			(37,099)				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		268,603		1,021,101			(41,608)				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		104,971		438,777			(16,261)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/31/2025	14,600	1,475,792	101.08	37,362		11,038		31,557			(4,664)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/31/2025	14,198	1,444,399	101.73	32,670		9,652		25,410			(4,078)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	11/06/2025	7,746	790,138	102.01	17,056		5,138		12,841			(2,111)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/23/2026	20,247	2,035,473	100.53	62,322		32,953		60,439			(5,203)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/23/2026	39,468	3,999,696	101.34	109,090		57,682		101,419			(9,108)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/30/2026	29,109	2,934,496	100.81	86,483		45,992		82,783			(7,174)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/30/2026	28,828	2,910,492	100.96	83,976		44,658		79,759			(6,966)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	10/30/2026	29,988	3,049,730	101.7	79,077		42,053		72,142			(6,559)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	11/02/2026	117,670	11,932,945	101.41	323,005		172,190		299,708			(26,719)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	11/02/2026	121,065	12,378,940	102.25	296,368		157,990		261,832			(24,516)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	11/06/2026	54,097	5,497,299	101.62	144,492		77,274		132,590			(11,909)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/07/2023	11/06/2026	71,428	7,318,543	102.46	169,999		90,915		148,405			(14,011)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	10/31/2025	3,428	1,247,522	363.97	38,940		11,504		120,249			(4,861)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	11/06/2025	1,979	741,894	374.8	14,158		4,265		49,408			(1,753)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	10/23/2026	3,106	1,123,174	361.57	44,430		23,493		114,953			(3,709)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	10/23/2026	6,900	2,523,458	365.71	86,185		45,571		231,112			(7,195)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	10/30/2026	6,191	2,243,644	362.42	86,349		45,920		224,580			(7,163)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT0D8PU41	11/07/2023	10/30/2026	6,589	2,414,279	366.43	80,544		42,833		216,788			(6,681)				03

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NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/07/2023	11/02/2026	10,167	3,703,565	364.29	133,575		71,207		352,768			(11,049)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/07/2023	11/02/2026	18,759	6,912,232	368.47	214,253		114,216		586,063			(17,723)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/07/2023	11/06/2026	3,433	1,258,897	366.74	41,640		22,269		112,098			(3,432)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	11/07/2023	11/06/2026	7,949	2,938,958	369.75	87,016		46,536		240,137			(7,172)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/09/2023	11/07/2025	4,162	1,500,769	360.63	41,324		12,540		63,480			(5,130)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/09/2023	11/07/2025	1,172	433,855	370.3	7,569		2,297		9,715			(940)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/09/2023	11/03/2026	2,810	1,014,517	361.02	35,295		18,883		47,564			(2,925)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/09/2023	11/06/2026	20,194	7,237,496	358.39	275,655		147,826		378,825			(22,781)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	11/09/2023	11/06/2026	21,548	7,808,095	362.35	259,659		139,248		345,886			(21,459)				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		182,132		640,203			(28,213)				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		393,954		1,381,307			(60,712)				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		86,293		302,070			(13,299)				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		13,663		97,558			(5,693)				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		27,970		196,503			(11,442)				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		3,104		21,388			(1,270)				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		14,274		50,777			(2,254)				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		15,535		54,825			(2,423)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/24/2025	11,293	2,518,177	222.99	81,421		23,624		221,301			(10,321)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/27/2025	9,681	2,151,626	222.26	73,283		21,481		196,531			(9,250)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/30/2025	7,442	1,654,021	222.26	56,335		16,680		151,013			(7,081)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/31/2025	10,403	2,329,029	223.89	70,633		20,983		194,755			(8,866)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	11/07/2025	12,695	2,895,929	228.12	63,982		19,442		186,979			(7,954)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/06/2025	7,153	1,608,550	224.89	44,918		12,203		127,250			(5,842)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/10/2025	8,864	2,012,487	227.03	47,779		13,180		139,533			(6,178)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/13/2025	4,698	1,068,993	227.53	24,431		6,815		71,752			(3,146)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/16/2025	4,890	1,112,950	227.62	25,279		7,130		74,247			(3,241)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/17/2025	8,557	1,930,470	225.6	51,342		14,534		146,306			(6,573)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUB8MPRO8K5P83	11/08/2023	10/17/2025	4,428	1,005,315	227.04	23,911		6,768		69,655			(3,061)				03

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OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/08/2023	10/23/2025	10,228	2,283,792	223.29	72,209			20,879		197,487			(9,166)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/02/2026	21,970	6,888,910	313.56	229,406			119,605		397,651			(19,607)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/02/2026	10,303	3,307,824	321.07	78,654			41,008		132,615			(6,723)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/05/2026	9,371	2,953,078	315.12	92,039			48,111		158,986			(7,844)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/06/2026	6,556	2,076,305	316.69	60,415			31,608		103,879			(5,144)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/07/2026	8,926	2,879,885	322.64	63,821			33,418		106,565			(5,429)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/08/2026	6,871	2,200,506	320.26	54,534			28,580		92,328			(4,635)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/09/2026	13,471	4,237,907	314.6	135,416			71,030		233,981			(11,498)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/22/2025	6,157	1,973,925	320.6	34,768			8,923		59,622			(4,615)				03
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/26/2025	9,915	3,165,594	319.28	60,567			15,808		106,481			(7,993)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/03/2025	6,887	2,157,622	313.28	58,157			15,615		109,243			(7,597)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/09/2025	7,571	2,404,933	317.67	51,166			14,062		92,034			(6,626)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/18/2026	8,396	2,660,563	316.88	75,993			39,130		130,824			(6,583)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/18/2026	12,965	4,231,116	326.34	77,262			39,784		125,217			(6,693)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/21/2026	9,606	3,015,313	313.91	98,359			50,784		170,697			(8,496)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/21/2026	9,295	3,014,331	324.29	61,008			31,499		100,686			(5,269)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/22/2026	17,595	5,669,391	322.21	126,882			65,570		212,606			(10,949)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/23/2026	6,487	2,122,786	327.24	37,215			19,249		59,825			(3,208)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/25/2026	7,264	2,266,958	312.07	80,178			41,546		139,440			(6,899)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/25/2026	20,794	6,641,111	319.37	170,062			88,120		289,540			(14,632)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/25/2026	6,112	1,991,158	325.78	37,585			19,475		61,251			(3,234)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/28/2026	17,215	5,489,660	318.88	144,073			74,852		245,778			(12,361)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/29/2026	10,152	3,200,190	315.23	98,962			51,460		171,012			(8,482)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	09/30/2026	10,100	3,238,727	320.66	78,395			40,801		132,525			(6,713)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/10/2023	10/01/2026	9,022	2,883,141	319.57	73,442			38,257		124,830			(6,283)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/10/2023	10/31/2025	119	502,812	4,227.09	83,104			24,688		179,015			(10,432)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2023	10/10/2025	8,030	2,952,261	367.67	55,003			15,195		77,761			(7,123)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2023	10/10/2025	677	253,350	374.33	3,337			922		3,861			(432)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/13/2023	10/05/2026	10,013	3,576,050	357.14	136,878			71,618		195,673			(11,677)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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		Index	NA	11/13/2023	10/05/2026	20,394	7,483,444	366.94	202,106			105,747		265,264			(17,241)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/06/2026	16,999	6,095,843	358.61	222,001			116,256		314,118			(18,921)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/06/2026	18,227	6,716,629	368.49	171,338			89,725		220,781			(14,603)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/07/2026	5,387	1,937,995	359.74	67,879			35,577		95,264			(5,780)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/08/2026	5,082	1,825,802	359.26	65,051			34,124		91,590			(5,534)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/08/2026	16,295	6,051,337	371.36	138,671			72,743		172,060			(11,796)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/09/2026	23,921	8,631,961	360.85	291,121			152,845		404,769			(24,741)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/09/2026	38,915	14,342,241	368.55	365,804			192,056		470,689			(31,088)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/09/2026	8,314	3,113,096	374.42	63,356			33,263		75,214			(5,384)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/06/2025	6,769	2,463,896	364.01	54,692			14,880		83,458			(7,123)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/13/2023	10/08/2025	8,625	3,162,532	366.65	61,845			16,956		89,534			(8,032)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/10/2026	8,513	3,075,887	361.33	115,517			62,373		142,588			(9,547)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/13/2026	10,470	3,764,156	359.52	150,348			81,370		188,400			(12,391)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/13/2026	16,927	6,142,505	362.89	219,031			118,541		266,336			(18,052)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/12/2025	3,737	1,363,551	364.9	34,715			10,759		44,743			(4,303)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/14/2025	1,536	553,681	360.42	17,190			5,360		23,761			(2,125)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	10/23/2026	1,053	377,050	358.11	15,667			8,338		19,903			(1,317)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/09/2026	2,987	1,071,074	358.63	43,992			23,735		55,563			(3,639)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/09/2026	9,253	3,342,323	361.21	126,028			67,995		155,692			(10,425)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	11/15/2023	11/10/2026	4,583	1,638,430	357.49	69,893			37,738		89,015			(5,776)				03
NOV 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/13/2025	21,977	2,248,464	102.31	50,767			15,782		33,571			(6,285)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/02/2026	16,909	1,713,936	101.36	50,475			27,082		43,478			(4,202)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/06/2026	75,776	7,691,235	101.5	222,250			119,626		190,025			(18,436)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/06/2026	104,801	10,723,224	102.32	275,521			148,299		223,960			(22,854)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/09/2026	15,451	1,567,551	101.45	45,644			24,626		39,175			(3,776)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/09/2026	53,925	5,515,966	102.29	142,415			76,836		116,145			(11,781)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/10/2026	40,978	4,167,066	101.69	117,320			63,347		99,298			(9,696)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/10/2026	54,619	5,599,001	102.51	140,043			75,616		112,625			(11,574)				03
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	11/14/2023	11/13/2026	42,978	4,372,972	101.75	122,142			66,105		103,074			(10,067)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 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			104,624		154,654			(15,933)				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			36,936		171,989			(5,663)				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			45,983		207,852			(7,038)				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			65,351		304,534			(10,003)				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			20,629		93,248			(3,141)				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			96,507		447,970			(14,697)				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			11,104		103,731			(4,542)				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			6,110		61,904			(2,499)				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			4,971		49,578			(1,979)				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			80,875		366,105			(12,464)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/06/2026	18,420	6,807,564	369.58	222,210			119,604		558,998			(18,432)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/14/2023	11/09/2026	2,605	958,124	367.83	33,343			17,989		82,765			(2,758)				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			10,254		25,099			(4,195)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/14/2023	11/07/2025	11,160	1,140,225	102.17	26,315			8,030		17,636			(3,285)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/09/2026	33,937	9,307,641	274.26	285,932			154,267		479,228			(23,652)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/10/2026	35,932	9,879,753	274.96	291,989			157,658		488,558			(24,131)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/07/2025	6,684	1,828,227	273.52	50,495			15,408		94,070			(6,303)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/13/2026	86,953	23,965,856	275.62	683,368			369,845		1,140,255			(56,322)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/12/2025	4,383	1,227,981	280.16	21,258			6,588		37,138			(2,635)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/13/2025	6,582	1,812,214	275.34	44,407			13,805		81,962			(5,497)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/14/2025	2,238	616,428	275.48	14,972			4,668		27,595			(1,851)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	10/23/2026	1,602	438,998	274.05	13,567			7,220		22,820			(1,140)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/15/2023	11/06/2026	6,028	1,655,853	274.68	49,644			26,721		83,163			(4,118)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	11/16/2023	11/14/2025	17,341	5,431,573	313.22	175,185			54,851		281,005			(21,747)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	11/16/2023	11/14/2025	18,695	6,749,376	361.03	209,568			65,617		279,892			(26,015)				03
NOV 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	11/17/2023	11/14/2025	718	3,558,555	4,953.17	257,151			80,626		628,240			(31,966)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/13/2026	8,135	2,924,987	359.57	119,173			63,198		145,033			(10,157)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/13/2026	14,271	5,241,431	367.27	163,978			86,958		183,540			(13,975)				03

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OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/13/2026	6,350	2,361,527	371.87	62,552			33,171		65,605			(5,331)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/14/2026	7,346	2,683,567	365.3	89,991			47,762		103,234			(7,662)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/15/2026	12,804	4,755,714	371.42	128,169			68,082		135,399			(10,903)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	11,396	4,100,437	359.82	165,809			88,150		201,297			(14,091)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	15,788	5,792,654	366.9	183,773			97,700		206,737			(15,618)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/13/2025	4,266	1,565,256	366.91	37,072			10,462		43,713			(4,828)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	16,704	6,149,960	368.17	186,585			99,195		206,387			(15,857)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/14/2025	3,665	1,361,154	371.43	25,982			7,359		26,889			(3,379)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	3,118	1,160,629	372.29	30,334			16,126		31,597			(2,578)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/15/2025	3,389	1,252,889	369.66	26,098			7,419		28,565			(3,389)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2026	4,490	1,683,383	374.95	39,823			21,171		39,721			(3,384)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2025	5,220	1,909,052	365.69	47,976			13,688		58,209			(6,222)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/16/2025	4,559	1,698,651	372.57	30,684			8,754		30,602			(3,979)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/17/2025	5,752	2,083,375	362.18	61,377			17,574		79,723			(7,948)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/17/2025	3,961	1,468,390	370.71	29,114			8,336		30,898			(3,770)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	11,244	4,057,887	360.89	158,092			83,766		190,149			(13,487)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	10,299	3,799,297	368.9	112,053			59,372		122,755			(9,559)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/20/2023	10/12/2026	3,602	1,346,472	373.83	33,137			17,558		33,677			(2,827)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/14/2025	13,271	4,824,699	363.56	142,527			44,873		172,359			(17,791)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2025	4,121	1,514,148	367.41	37,873			12,138		42,364			(4,689)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/13/2026	5,801	2,093,915	360.98	85,269			46,446		98,588			(7,073)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/13/2026	7,197	2,626,512	364.95	93,704			51,040		103,876			(7,773)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/16/2026	5,327	1,926,540	361.67	76,759			41,907		88,168			(6,350)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/16/2026	7,589	2,774,848	365.65	96,757			52,825		106,432			(8,004)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/17/2026	12,494	4,523,139	362.02	178,292			97,414		203,970			(14,735)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/17/2026	7,892	2,887,821	365.93	99,830			54,545		109,391			(8,250)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2026	8,859	3,209,677	362.3	125,446			68,697		143,102			(10,339)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/21/2023	11/20/2026	7,383	2,703,828	366.23	92,581			50,699		101,117			(7,630)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/21/2023	11/14/2025	10,087	2,787,571	276.34	66,288			20,957		116,876			(8,309)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	11/21/2023	11/17/2025	5,552	1,542,207	277.77	33,234		10,602		57,706			(4,148)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2025	9,598	2,664,043	277.56	58,394		18,793		101,506			(7,259)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/13/2026	42,511	11,739,076	276.14	336,374		183,731		541,399			(27,979)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/16/2026	43,444	12,004,875	276.33	340,676		186,508		547,757			(28,259)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/17/2026	43,486	12,033,346	276.72	334,121		183,059		536,284			(27,690)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/21/2023	11/20/2026	35,642	9,862,211	276.7	274,446		150,706		440,255			(22,682)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/13/2026	177,350	18,242,270	102.86	446,036		242,956		341,072			(36,998)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/16/2026	29,906	3,044,998	101.82	86,547		47,251		70,877			(7,159)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/16/2026	44,969	4,616,943	102.67	116,154		63,415		90,091			(9,608)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2026	55,564	5,672,518	102.09	155,190		84,792		125,027			(12,826)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2026	48,190	4,959,725	102.92	120,331		65,745		91,792			(9,945)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/14/2025	9,859	1,006,936	102.13	24,175		7,611		15,949			(3,018)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/17/2025	7,053	724,341	102.7	15,770		5,010		9,587			(1,960)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	09/25/2026	1,518	155,805	102.62	3,887		2,033		2,973			(338)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/20/2023	11/13/2026	113,083	11,528,852	101.95	321,496		175,119		260,925			(26,668)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/16/2026	6,277	2,335,771	372.13	70,695		38,596		178,036			(5,848)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/17/2026	4,120	1,517,788	368.37	52,668		28,776		129,169			(4,353)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/17/2026	5,142	1,915,613	372.57	57,068		31,181		144,100			(4,716)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/14/2025	3,713	1,373,056	369.8	37,789		11,898		109,733			(4,717)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/19/2025	1,605	602,157	375.19	13,011		4,158		39,570			(1,613)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	09/25/2026	299	110,390	369.26	3,634		1,901		9,124			(316)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/13/2026	11,824	4,345,106	367.49	155,339		84,613		378,969			(12,885)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/13/2026	6,200	2,301,873	371.25	71,869		39,147		180,049			(5,961)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/13/2026	12,828	4,773,150	372.1	144,439		78,676		363,968			(11,981)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROT8PU41	11/20/2023	11/16/2026	3,389	1,246,794	367.85	44,056		24,052		107,679			(3,644)				03
OCT 25 JPUSCYQL CaI1	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2023	10/30/2025	7,183	1,299,440	180.91	54,230		16,354		64,513			(37,876)				03
NOV 25 JPUSCYQL CaI1	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/06/2025	5,185	949,106	183.06	33,649		10,379		37,519			(23,270)				03
NOV 25 JPUSCYQL CaI1	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/22/2023	11/21/2025	11,427	2,120,339	185.55	61,936		19,990		62,699			(41,946)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/20/2026	76,423	21,186,078	277.22	580,538		319,376		915,992			(48,067)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/24/2026	38,771	10,757,828	277.47	291,041		160,593		458,419			(24,009)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/21/2025	10,298	2,846,275	276.38	68,974		22,324		119,166			(8,586)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/21/2025	3,671	1,043,155	284.13	14,236		4,608		21,205			(1,772)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/24/2025	3,739	1,034,821	276.79	24,426		7,974		42,002			(3,028)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	11/27/2023	11/26/2025	794	226,123	284.79	2,943		966		4,296			(364)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/19/2026	6,972	2,563,902	367.73	86,456		46,427		88,055			(7,382)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	13,103	4,656,084	355.35	235,851		126,756		274,197			(20,120)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	15,715	5,702,195	362.85	226,925		121,959		245,805			(19,359)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2026	8,630	3,188,687	369.51	101,138		54,356		100,371			(8,628)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/21/2026	9,315	3,339,316	358.5	153,227		82,417		173,435			(13,059)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/21/2026	7,757	2,856,453	368.26	94,631		50,900		95,696			(8,065)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/22/2026	6,486	2,376,430	366.4	83,992		45,214		87,091			(7,152)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	16,001	5,676,696	354.78	292,811		157,753		341,822			(24,908)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	15,045	5,448,940	362.18	221,911		119,555		242,132			(18,877)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/20/2025	10,342	3,747,589	362.38	121,824		35,664		141,918			(15,890)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	9,079	3,310,236	364.6	124,384		67,012		131,970			(10,581)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/22/2025	9,329	3,417,363	366.3	93,667		27,613		100,468			(12,182)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2026	6,616	2,443,270	369.32	78,064		42,057		77,752			(6,641)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/23/2025	8,712	3,147,544	361.29	107,244		31,724		127,381			(13,928)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	10,681	3,769,849	352.96	205,817		111,153		243,255			(17,459)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/24/2025	7,051	2,528,780	358.62	96,322		28,591		118,933			(12,491)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	11,394	4,107,235	360.47	177,178		95,686		196,700			(15,029)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/24/2025	7,589	2,750,673	362.46	89,245		26,491		103,856			(11,574)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/26/2026	10,516	3,834,673	364.66	143,961		77,747		152,661			(12,212)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2026	13,054	4,672,780	357.95	218,529		118,112		248,518			(18,519)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2025	7,578	2,742,251	361.85	91,472		27,428		107,590			(11,811)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/27/2026	12,618	4,624,611	366.5	163,281		88,252		169,083			(13,837)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/28/2023	10/19/2026	8,185	2,920,230	356.77	141,440		75,954		162,604			(12,077)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	10/19/2026	7,346	2,677,420	364.49	100,856			54,160		107,139			(8,612)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/21/2025	3,716	1,348,690	362.91	43,630			14,140		50,309			(5,439)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/21/2025	7,664	2,805,251	366.01	79,403			25,735		86,246			(9,898)				03
NOV 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2025	3,622	1,340,376	370.1	31,690			10,359		31,152			(3,934)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/26/2025	2,596	948,016	365.12	27,990			9,202		30,974			(3,465)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/20/2026	4,830	1,753,308	362.97	70,283			38,701		75,926			(5,825)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/20/2026	15,834	5,809,882	366.93	204,097			112,385		210,315			(16,914)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2026	7,453	2,697,312	361.91	112,093			61,908		122,450			(9,255)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/24/2026	6,017	2,201,148	365.83	80,385			44,396		83,992			(6,637)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/27/2026	4,810	1,744,876	362.73	70,665			39,115		76,523			(5,819)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/28/2023	11/27/2026	5,639	2,067,750	366.69	73,419			40,639		75,921			(6,046)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/20/2025	10,304	1,055,109	102.4	24,647			7,965		15,483			(3,077)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/21/2025	24,655	2,520,442	102.23	60,650			19,657		39,102			(7,560)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/21/2025	7,912	814,202	102.91	17,398			5,639		10,120			(2,169)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	10/26/2026	6,681	672,563	100.67	22,688			12,253		19,467			(1,925)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/20/2026	128,303	13,115,083	102.22	358,221			197,252		281,815			(29,687)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/20/2026	244,822	25,233,807	103.07	609,362			335,542		452,910			(50,500)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	11/27/2023	11/24/2026	55,328	5,658,905	102.28	153,368			84,704		120,366			(12,663)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/27/2023	11/24/2026	27,396	2,825,034	103.12	67,777			37,433		50,297			(5,596)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/25/2026	3,127	1,152,294	368.47	41,388			22,897		97,803			(3,417)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/25/2026	7,411	2,761,917	372.68	85,271			47,173		207,190			(7,041)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/21/2025	4,803	1,772,898	369.1	52,472			17,030		145,094			(6,550)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/26/2025	3,469	1,297,689	374.06	30,900			10,172		89,073			(3,831)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/20/2026	9,102	3,352,193	368.3	120,825			66,593		285,847			(10,022)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/20/2026	27,194	10,133,170	372.62	312,602			172,291		761,202			(25,930)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/24/2026	4,110	1,514,877	368.55	54,200			29,962		128,302			(4,479)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	11/28/2023	11/24/2026	5,145	1,917,970	372.81	58,858			32,537		143,326			(4,864)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/01/2023	10/16/2026	9,103	2,829,628	310.83	129,304			69,597		184,647			(11,126)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 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		66,198		170,615			(10,582)				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		47,251		115,774			(7,553)				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		68,425		178,673			(10,880)				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		70,168		184,000			(11,138)				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		45,624		115,249			(7,216)				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		104,160		274,986			(16,446)				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		73,336		188,163			(11,579)				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		78,505		203,844			(12,331)				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		45,985		117,281			(7,223)				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		72,780		191,461			(11,412)				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		47,729		120,234			(7,484)				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		66,649		170,334			(10,432)				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		85,109		219,526			(13,275)				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		19,795		93,537			(8,998)				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		23,275		107,955			(10,268)				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		40,039		193,006			(17,078)				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		14,937		71,149			(6,341)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/01/2023	10/09/2026	10,752	3,339,145	310.55	153,901		82,357		220,047			(13,331)				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		73,346		190,356			(11,873)				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		58,279		151,950			(9,366)				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		54,995		137,020			(8,838)				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		68,784		174,355			(11,015)				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		144,219		362,089			(21,348)				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		49,538		227,386			(18,500)				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		19,642		87,881			(7,335)				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		9,152		23,789			(1,377)				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		345,133		888,365			(51,342)				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		260,270		659,161			(38,718)				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		89,592		229,063			(13,262)				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 MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/29/2026	6,680	2,424,643	362.99	96,721		52,657		104,160			(8,228)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/29/2026	5,362	1,967,862	367.02	68,523		37,305		70,245			(5,829)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2026	16,735	5,905,452	352.89	324,817		176,978		382,144			(27,605)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2026	22,007	7,911,788	359.52	353,645		192,685		394,675			(30,055)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2026	6,797	2,468,304	363.13	98,085		53,442		105,414			(8,336)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2026	5,689	2,076,265	364.98	77,537		42,246		81,564			(6,590)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2026	5,792	2,129,614	367.67	72,576		39,543		73,726			(6,168)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/02/2026	4,106	1,467,395	357.34	70,384		38,440		80,078			(5,965)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/02/2026	8,643	3,158,418	365.44	116,332		63,533		121,641			(9,859)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/02/2026	11,771	4,352,956	369.81	137,954		75,342		135,950			(11,691)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/28/2025	5,257	1,900,779	361.58	64,397		19,542		75,811			(8,375)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/02/2026	6,044	2,249,439	372.2	65,453		35,746		62,225			(5,547)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/29/2025	5,883	2,118,507	360.09	76,424		23,269		92,079			(9,925)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/30/2025	6,659	2,401,883	360.7	84,502		25,813		100,874			(10,958)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	6,591	2,362,616	358.45	91,222		27,957		112,345			(11,813)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	6,228	2,262,910	363.32	71,253		21,837		81,364			(9,227)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/31/2025	3,726	1,365,809	366.6	37,256		11,418		39,647			(4,825)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/28/2026	4,421	1,561,502	353.19	85,063		46,273		99,925			(7,243)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	10/28/2026	10,892	3,977,264	365.16	147,584		80,285		154,862			(12,566)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/01/2026	5,103	1,880,976	368.62	62,917		35,120		63,190			(5,190)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/01/2026	4,393	1,626,459	370.28	51,348		28,663		50,418			(4,236)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	12/02/2025	4,457	1,648,228	369.8	39,846		13,428		39,529			(4,933)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	6,930	2,525,496	364.43	97,089		54,038		102,774			(8,039)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	4,489	1,642,004	365.77	60,379		33,606		62,897			(4,999)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/27/2026	14,391	5,303,634	368.55	177,435		98,757		178,390			(14,691)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/04/2023	11/30/2026	4,585	1,675,686	365.5	62,259		34,728		65,069			(5,141)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROIP21HZNB6K528	12/01/2023	11/26/2025	20,638	2,108,015	102.14	50,895		16,871		33,886			(6,353)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROIP21HZNB6K528	12/01/2023	11/28/2025	10,954	1,120,558	102.3	26,333		8,778		17,192			(3,278)				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 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/28/2025	17,665	1,819,269	102.99	37,873			12,624		22,321			(4,714)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/20/2026	5,389	547,504	101.59	16,184			8,961		13,368			(1,349)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/24/2026	9,268	949,373	102.44	24,874			13,814		19,534			(2,065)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2026	80,025	8,185,795	102.29	219,430			122,130		174,015			(18,168)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/27/2026	121,666	12,545,004	103.11	298,204			165,974		224,263			(24,690)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/30/2026	32,872	3,362,779	102.3	90,069			50,240		71,466			(7,437)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/01/2023	11/30/2026	107,338	11,070,845	103.14	262,334			146,330		197,059			(21,661)				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			20,067		120,231			(7,341)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/30/2026	4,825	1,783,691	369.67	63,641			35,531		146,361			(5,260)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	11/30/2026	9,573	3,579,572	373.93	109,565			61,171		258,718			(9,055)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/01/2026	3,037	1,127,787	371.3	37,988			21,224		88,243			(3,137)				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			31,133		132,280			(4,601)				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			11,197		90,950			(4,130)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/04/2023	12/02/2025	909	348,123	383.18	5,628			1,899		16,349			(698)				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			59,483		244,710			(8,878)				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			69,943		295,202			(10,439)				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			112,788		386,366			(17,809)				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			134,922		438,704			(21,118)				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			252,873		877,628			(39,037)				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			48,754		367,351			(23,718)				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			40,559		304,256			(19,212)				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			58,040		409,316			(26,788)				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			46,843		335,030			(21,185)				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			54,947		359,307			(24,006)				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			71,789		461,170			(30,477)				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			42,926		292,895			(17,722)				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			123,446		427,392			(20,237)				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			166,794		598,563			(26,999)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 26 FIA 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			117,064		415,482			(18,747)				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			99,104		350,016			(15,759)				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			13,007		82,878			(5,180)				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			28,296		176,920			(10,930)				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			33,310		206,858			(12,812)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/24/2025	6,160	1,424,061	231.19	36,219			11,972		73,963			(4,546)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	11/28/2025	8,762	2,033,252	232.05	48,542			16,226		98,846			(6,059)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	12/01/2025	15,207	3,562,963	234.3	71,624			24,139		143,814			(8,904)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	12/05/2023	12/04/2025	9,473	2,206,526	232.92	49,451			16,801		100,188			(6,122)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/14/2025	854	3,929,923	4,600.06	507,483			163,634		1,005,461			(64,877)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/21/2025	703	3,341,860	4,754.66	352,484			116,007		735,962			(44,618)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2025	775	3,692,892	4,763.24	389,855			133,003		812,683			(48,463)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/05/2025	266	1,247,259	4,696.89	144,281			49,354		293,621			(17,911)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/06/2026	755	3,296,369	4,365.82	689,238			379,373		1,184,194			(58,465)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/10/2026	671	3,070,521	4,577.47	524,538			289,604		939,032			(44,327)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/13/2026	609	2,833,758	4,653.21	448,899			248,407		816,755			(37,829)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/17/2026	952	4,535,224	4,761.44	643,674			357,263		1,199,408			(54,040)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/20/2026	616	2,792,370	4,536.53	498,536			277,325		884,599			(41,738)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/24/2026	608	2,815,081	4,628.24	460,042			256,669		831,239			(38,372)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/27/2026	602	2,818,713	4,681.47	437,016			244,358		798,547			(36,351)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	11/30/2026	878	4,262,808	4,856.96	550,299			308,370		1,047,169			(45,647)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2026	1,229	5,614,006	4,568.69	978,027			549,635		1,743,040			(80,829)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	12/07/2023	12/04/2026	755	3,716,516	4,924.69	446,644			251,006		863,326			(36,913)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2025	4,071	1,129,099	277.33	28,133			9,623		44,040			(3,492)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/05/2025	3,103	866,639	279.27	18,899			6,465		28,750			(2,346)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/01/2026	16,552	4,597,545	277.76	131,921			73,978		192,738			(10,933)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/01/2026	17,599	4,933,285	280.31	122,316			68,591		175,354			(10,137)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2026	52,364	14,538,388	277.64	420,484			236,305		614,379			(34,751)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/07/2023	12/04/2026	67,863	19,007,829	280.09	477,758			268,492		686,176			(39,484)				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 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEM1K50	12/07/2023	12/04/2025	3,845	1,070,163	278.31	24,917		8,501		38,517			(3,097)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEM1K50	12/07/2023	12/04/2025	4,031	1,131,462	280.67	22,293		7,606		33,071			(2,771)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/07/2023	12/05/2025	31,613	3,240,031	102.49	73,216		25,080		47,350			(9,101)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/07/2023	12/01/2026	32,062	3,283,778	102.42	85,830		48,175		68,115			(7,120)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/07/2023	12/01/2026	72,990	7,534,742	103.23	174,884		98,161		131,616			(14,506)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/07/2023	12/04/2026	204,885	20,926,920	102.14	569,784		320,504		460,410			(47,133)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/07/2023	12/04/2026	192,743	19,842,910	102.95	480,316		270,178		368,781			(39,732)				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		2,249		5,140			(800)				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		130,602		243,581			(19,206)				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		196,632		348,386			(28,916)				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		35,444		66,105			(5,187)				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		32,270		57,223			(4,722)				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		40,987		74,786			(5,988)				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		23,058		41,104			(3,369)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/05/2025	4,674	1,708,190	365.5	50,054		17,169		54,849			(6,231)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/08/2025	3,434	1,257,223	366.07	35,992		12,444		39,031			(4,462)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	12/08/2025	3,375	1,246,070	369.16	31,121		10,760		31,478			(3,858)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	4,122	1,529,611	371.1	46,371		25,572		44,869			(3,941)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	4,472	1,670,344	373.54	46,416		25,597		43,187			(3,945)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/09/2026	4,491	1,604,166	357.23	77,373		42,766		88,044			(6,557)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/09/2026	8,257	3,012,485	364.86	113,445		62,705		119,471			(9,614)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/09/2026	3,879	1,430,586	368.78	47,094		26,030		47,176			(3,991)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/09/2026	3,371	1,247,708	370.13	39,205		21,670		38,500			(3,322)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/09/2026	3,679	1,368,741	372.08	40,134		22,183		38,268			(3,401)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/04/2026	6,001	2,218,681	369.71	70,573		38,859		69,714			(6,009)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/04/2026	5,494	2,050,876	373.31	57,410		31,611		53,608			(4,888)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/05/2026	3,190	1,166,883	365.81	42,457		23,396		44,223			(3,612)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/05/2026	4,262	1,580,961	370.92	48,206		26,564		46,772			(4,101)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/11/2023	11/06/2026	12,222	4,378,049	358.2	204,602		112,831		230,930			(17,388)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	22,407	8,193,905	365.68	299,586			165,211		312,537			(25,461)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2026	5,220	1,917,316	367.33	66,289			36,556		67,685			(5,634)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/04/2025	3,909	1,437,350	367.7	37,409			11,731		38,806			(4,865)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/06/2025	6,500	2,380,784	366.27	66,171			20,881		71,054			(8,581)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/07/2025	5,221	1,893,706	362.74	61,446			19,451		70,825			(7,957)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/07/2025	4,086	1,507,189	368.91	37,219			11,782		37,425			(4,820)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	7,042	2,524,744	358.52	116,759			64,239		131,392			(9,951)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	13,111	4,807,258	366.65	169,922			93,490		175,056			(14,482)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	5,082	1,882,208	370.38	58,441			32,154		57,165			(4,981)				03
NOV 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Call	Index		Index	7H6GLXDRUGOFU57RNE97	12/11/2023	11/03/2026	5,270	1,956,430	371.23	58,973			32,446		56,920			(5,026)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/05/2025	3,633	1,348,080	371.1	40,646			13,962		103,066			(5,067)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2025	3,057	1,146,524	375.11	29,061			10,061		75,760			(3,608)				03
DEC 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/10/2025	423	162,660	384.74	2,621			912		7,126			(324)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/04/2026	13,745	5,093,659	370.58	184,487			103,965		407,101			(15,289)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/04/2026	28,029	10,502,190	374.69	328,492			185,117		741,716			(27,223)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/07/2026	3,316	1,229,435	370.81	44,219			24,972		97,644			(3,654)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/07/2026	3,418	1,282,269	375.11	39,549			22,335		89,440			(3,269)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2026	4,221	1,563,646	370.44	56,993			32,209		125,547			(4,706)				03
DEC 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	12/11/2023	12/08/2026	2,949	1,105,350	374.78	34,519			19,508		77,904			(2,850)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/11/2026	50,282	14,037,835	279.18	442,988			251,108		539,045			(36,510)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/11/2026	17,507	4,920,131	281.04	140,230			79,489		167,040			(11,557)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/05/2025	4,436	1,236,866	278.8	34,160			11,750		42,730			(4,264)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/08/2025	7,740	2,157,218	278.72	59,983			20,795		75,146			(7,456)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/11/2025	12,724	3,564,124	280.1	90,598			31,653		110,207			(11,216)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/12/2025	7,449	2,084,339	279.8	54,083			18,944		66,234			(6,686)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/07/2026	39,396	10,948,936	277.92	369,534			208,882		455,094			(30,568)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L1QCCEMIK50	12/13/2023	12/08/2026	21,989	6,117,022	278.18	203,622			115,180		250,201			(16,828)				03
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	W22LR01P21HZNB6K528	12/13/2023	12/08/2026	65,025	6,674,816	102.65	194,425			110,281		132,501			(16,113)				03

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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			335,789		399,044			(48,822)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/05/2025	22,285	2,279,283	102.28	62,642			21,637		35,562			(7,852)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/08/2025	13,262	1,358,174	102.41	36,577			12,733		20,452			(4,566)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/11/2025	27,914	2,870,129	102.82	72,242			25,344		38,149			(8,980)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/12/2025	4,332	445,033	102.74	11,362			3,996		6,079			(1,410)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/13/2023	12/07/2026	84,792	8,684,398	102.42	261,159			148,030		180,725			(21,663)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/11/2025	6,699	2,454,677	366.42	81,997			28,807		74,678			(10,207)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/12/2025	9,132	3,365,932	368.58	102,828			36,217		88,848			(12,783)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/12/2025	243	92,280	379.44	1,729			609		1,033			(215)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	11/03/2026	984	356,089	362	16,772			9,280		16,005			(1,438)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/11/2026	53,630	19,766,590	368.57	763,698			434,494		668,677			(63,174)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/15/2023	12/14/2026	14,620	5,427,146	371.21	192,401			109,692		161,856			(15,872)				03
DEC 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/18/2023	12/15/2025	12,492	3,974,062	318.14	131,661			46,789		155,206			(16,322)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	12/18/2023	12/15/2025	17,794	6,554,059	368.32	205,170			72,912		176,633			(25,434)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2025	4,183	1,564,825	374.08	46,452			16,342		107,508			(5,790)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/12/2025	2,489	935,689	375.96	25,626			9,038		59,860			(3,190)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	11/02/2026	913	335,355	367.42	14,666			8,117		29,297			(1,259)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2026	12,353	4,599,168	372.31	172,466			98,212		349,487			(14,280)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/11/2026	21,953	8,262,321	376.36	268,694			153,010		554,378			(22,247)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/15/2023	12/14/2026	4,203	1,573,767	374.48	54,778			31,258		112,038			(4,523)				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			44,952		164,045			(6,504)				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			13,528		72,782			(4,719)				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			13,310		45,847			(4,698)				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			16,296		57,179			(5,619)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	11/16/2026	1,945	536,645	275.93	19,312			10,812		25,083			(1,638)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/11/2026	38,940	10,985,448	282.11	283,875			161,803		346,486			(23,526)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/14/2026	58,415	16,454,399	281.68	436,362			249,235		535,422			(36,063)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/19/2023	12/15/2026	32,577	9,121,181	279.99	266,153			152,122		332,694			(21,976)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	BFMT61CT2L1QCEMIK50	12/19/2023	12/18/2026	47,588	13,347,342	280.48	379,272		217,223		471,678			(31,230)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/18/2026	9,052	3,355,372	370.67	131,166		73,611		101,295			(11,116)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/14/2025	10,524	3,870,518	367.77	134,606		44,092		105,024			(17,481)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/19/2026	11,008	4,071,474	369.86	163,471		91,808		127,992			(13,840)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/18/2025	10,081	3,733,618	370.37	116,836		38,722		84,412			(15,086)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/19/2026	9,947	3,745,729	376.56	120,163		67,485		83,133			(10,174)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2025	11,746	4,321,739	367.94	149,759		49,920		116,593			(19,282)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2026	25,180	9,260,322	367.76	397,849		223,603		322,360			(33,653)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2026	17,187	6,438,257	374.61	220,847		124,123		158,858			(18,681)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/20/2025	2,210	819,964	371.08	24,925		8,308		17,619			(3,209)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	9,424	3,363,006	356.86	201,011		112,139		187,337			(17,164)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	12,543	4,574,292	364.69	215,864		120,425		182,884			(18,432)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/10/2026	8,801	3,254,352	369.78	130,516		72,811		102,233			(11,145)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/11/2026	15,080	5,587,960	370.56	218,657		122,075		168,954			(18,653)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/12/2026	9,325	3,431,605	368.01	145,839		81,482		117,600			(12,429)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	14,517	5,204,981	358.55	296,287		165,663		271,079			(25,228)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	15,031	5,482,293	364.73	258,535		144,555		218,994			(22,013)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2026	21,724	8,012,798	368.85	331,504		185,354		263,818			(28,226)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	9,823	3,548,411	361.25	186,433		104,473		165,331			(15,829)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	8,651	3,203,275	370.29	126,647		70,970		98,440			(10,753)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/16/2026	9,908	3,712,469	374.71	126,718		71,010		90,869			(10,759)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/17/2026	10,070	3,698,760	367.31	161,118		90,354		131,374			(13,667)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/11/2025	7,660	2,804,676	366.16	104,019		33,768		84,700			(13,568)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/17/2026	7,638	2,869,094	375.65	94,860		53,197		66,818			(8,047)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/20/2023	11/13/2025	9,739	3,532,440	362.7	150,375		49,111		132,858			(19,557)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/19/2023	11/16/2026	6,014	613,474	102.01	19,605		10,986		13,738			(1,665)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/19/2023	12/11/2026	110,044	11,369,772	103.32	304,823		173,903		196,057			(25,285)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/19/2023	12/14/2026	81,917	8,477,626	103.49	221,996		126,913		141,205			(18,364)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	12/19/2023	12/15/2026	72,414	7,496,981	103.53	194,793		111,438		123,874			(16,099)				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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/18/2026	147,065	15,203,533	103.38	404,428			231,842		260,017			(33,332)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/15/2025	13,357	1,380,170	103.33	32,324			11,519		15,643			(4,018)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/19/2023	12/18/2025	29,654	3,058,799	103.15	73,838			26,509		37,005			(9,141)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	11/24/2025	8,843	1,645,746	186.1	65,529			22,218		45,453			(43,311)				03
NOV 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	11/28/2025	11,032	2,067,234	187.39	74,795			25,641		48,138			(49,154)				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/08/2025	9,780	1,863,455	190.54	52,616			18,522		27,492			(34,093)				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/11/2025	5,974	1,120,873	187.64	40,023			14,198		25,649			(25,825)				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/21/2023	12/19/2025	8,443	1,605,638	190.18	47,026			17,018		25,645			(30,008)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2025	2,701	997,542	369.27	33,335			11,962		25,198			(4,173)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2025	2,780	1,035,764	372.62	30,132			10,893		20,621			(3,756)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2025	2,584	956,438	370.2	30,822			11,169		22,738			(3,837)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/19/2025	2,940	1,116,321	379.75	23,693			8,586		12,375			(2,949)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2026	6,351	2,339,849	368.41	99,778			57,344		79,919			(8,284)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/15/2026	6,189	2,304,224	372.33	86,579			49,759		65,030			(7,188)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	6,051	2,231,182	368.71	94,340			54,330		75,227			(7,811)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	8,310	3,076,268	370.17	124,075			71,454		96,721			(10,273)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	10,481	3,907,062	372.76	144,854			83,421		108,080			(11,993)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/18/2026	15,462	5,786,287	374.22	204,411			117,720		148,572			(16,925)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/21/2026	2,951	1,093,423	370.51	43,677			25,204		33,876			(3,606)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/22/2023	12/21/2026	10,514	3,937,673	374.51	137,946			79,604		99,822			(11,390)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/22/2026	28,323	7,936,161	280.2	236,782			136,981		286,134			(19,569)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/24/2026	41,019	11,522,257	280.9	331,024			191,757		396,692			(27,307)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/19/2025	30,293	8,475,289	279.78	218,107			79,257		270,792			(27,226)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/22/2025	6,773	1,894,433	279.69	49,174			17,999		61,114			(6,113)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/26/2025	7,460	2,109,143	282.73	44,536			16,456		51,437			(5,506)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/18/2026	81,706	22,925,797	280.59	668,352			385,612		804,249			(55,439)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/27/2023	12/21/2026	45,525	12,772,944	280.57	373,305			215,817		449,220			(30,880)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/24/2026	15,514	5,831,622	375.9	198,886			115,636		137,735			(16,467)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/20/2026	6,618	2,399,472	362.55	123,895			70,360		105,827			(10,589)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/20/2026	10,053	3,724,465	370.47	149,895			85,126		113,669			(12,812)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/20/2026	3,160	1,175,301	371.98	45,024			25,569		33,248			(3,848)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/23/2026	6,716	2,487,786	370.43	100,403			57,142		76,217			(8,557)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/23/2026	3,384	1,277,554	377.5	40,679			23,151		27,017			(3,467)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	5,842	2,111,569	361.45	112,866			64,281		97,759			(9,610)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	10,601	3,914,465	369.27	163,991			93,399		126,998			(13,963)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	3,790	1,413,921	373.02	52,422			29,856		38,022			(4,464)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2026	5,353	2,009,385	375.4	68,782			39,174		47,679			(5,857)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2026	4,430	1,598,130	360.79	87,129			49,659		76,086			(7,412)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2026	3,725	1,391,455	373.56	50,658			28,872		36,403			(4,309)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	12,687	4,599,327	362.52	238,137			135,918		203,550			(20,219)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/21/2025	9,892	3,631,877	367.15	133,345			45,287		103,519			(17,418)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	15,740	5,833,122	370.6	234,364			133,764		177,568			(19,899)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/21/2025	3,685	1,368,402	371.37	42,153			14,316		28,803			(5,506)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	6,512	2,424,073	372.25	92,274			52,666		67,930			(7,835)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	3,367	1,260,575	374.39	44,680			25,501		31,624			(3,794)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/24/2025	3,291	1,211,808	368.23	42,650			14,607		32,179			(5,547)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/27/2026	4,853	1,838,244	378.8	56,050			31,991		36,271			(4,759)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/25/2025	5,753	2,120,887	368.63	73,471			25,233		54,822			(9,542)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/26/2025	6,876	2,535,255	368.73	87,458			30,119		65,131			(11,342)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/26/2025	4,410	1,636,635	371.14	51,065			17,586		35,296			(6,622)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/28/2025	3,225	1,185,532	367.6	42,893			14,852		32,993			(5,547)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	11/28/2025	4,458	1,656,652	371.6	50,778			17,583		34,610			(6,566)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2025	5,790	2,153,478	371.91	66,241			24,612		45,691			(8,234)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2025	11,750	4,402,162	374.64	120,559			44,793		76,015			(14,987)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/26/2025	624	239,235	383.55	4,372			1,625		1,900			(544)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/22/2026	4,054	1,502,998	370.78	60,601			35,188		45,981			(5,027)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/22/2026	7,576	2,839,852	374.84	100,233			58,200		70,819			(8,314)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/28/2023	12/24/2026	15,299	5,690,000	371.91	221,229			128,626		164,806			(18,317)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/18/2025	3,397	1,279,627	376.69	37,310			13,601		79,642			(4,690)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/19/2025	3,934	1,480,655	376.33	43,868			16,030		93,477			(5,506)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/23/2025	3,769	1,430,982	379.72	36,694			13,538		78,850			(4,580)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/15/2026	8,954	3,378,137	377.26	115,174			66,562		220,458			(9,616)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/18/2026	37,448	14,128,937	377.29	481,782			278,997		921,470			(40,111)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/21/2026	14,701	5,557,230	378.03	184,826			107,247		354,192			(15,345)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/22/2026	7,483	2,819,878	376.86	97,776			56,773		186,598			(8,110)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	12/27/2023	12/23/2026	10,241	3,862,230	377.13	132,707			77,107		253,364			(10,998)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/19/2025	24,699	2,551,120	103.29	63,105			23,059		29,533			(7,921)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/23/2025	23,696	2,457,545	103.71	56,682			20,912		24,922			(7,075)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/18/2026	211,602	21,953,731	103.75	577,886			334,650		346,346			(48,113)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/21/2026	128,506	13,340,232	103.81	348,380			202,151		208,195			(28,925)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/22/2026	89,357	9,265,445	103.69	246,179			142,943		148,575			(20,420)				03
SEP 25 NYSE Zebra2 Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/27/2023	12/23/2026	98,775	10,233,099	103.6	275,484			160,065		167,421			(22,830)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	09/27/2024	09/19/2025	4,337	1,254,769	289.3	23,942			11,598		11,129			(6,104)				03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	07/11/2025	5,971	1,052,222	176.22	18,271			6,567		4,366			(5,852)				03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	07/25/2025	6,468	1,133,855	175.29	23,222			9,053		7,183			(7,085)				03
AUG 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	08/18/2025	5,053	872,372	172.66	26,223			11,426		12,326			(7,398)				03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	09/05/2025	4,791	832,159	173.69	22,326			10,401		9,851			(5,963)				03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	09/30/2025	6,245	1,084,927	173.72	29,852			15,009		13,800			(7,422)				03
JUL 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	07/17/2026	6,165	1,091,809	177.09	29,470			21,334		12,692			(4,068)				03
AUG 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	08/12/2026	6,393	1,107,240	173.2	43,919			32,259		22,853			(5,830)				03
AUG 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	08/28/2026	13,951	2,434,526	174.51	86,354			63,957		42,701			(11,199)				03
SEP 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	09/10/2026	7,047	1,222,159	173.43	48,413			36,087		24,908			(6,163)				03
SEP 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	10/01/2024	09/30/2026	7,617	1,341,118	176.06	42,581			32,038		19,580			(5,271)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/24/2027	9,894	3,758,034	379.82	149,601			124,920		87,311			(12,409)				03
SEP 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/25/2026	5,927	2,267,425	382.56	63,834			47,986		33,422			(7,968)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/24/2027	16,219	6,228,165	384	216,688			180,940		118,679			(17,974)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	10/01/2026	2,673	1,018,337	381.03	30,681			23,127		16,633			(3,798)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/27/2027	5,673	2,171,145	382.7	78,915			65,931		44,142			(6,528)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/10/2027	2,995	1,131,904	377.93	47,591			39,637		28,462			(3,999)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/27/2027	7,349	2,900,384	394.66	70,257			58,698		32,013			(5,812)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/17/2027	11,704	4,466,007	381.59	167,597			139,768		95,100			(13,992)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/29/2027	8,111	3,147,299	388.04	95,950			80,193		49,273			(7,923)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/30/2027	7,657	2,910,166	380.08	115,157			96,263		67,035			(9,500)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/30/2027	6,029	2,316,215	384.17	80,368			67,182		43,955			(6,630)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	10/01/2027	11,535	4,412,484	382.53	161,490			135,019		90,659			(13,310)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	10/01/2027	6,639	2,627,139	395.7	61,479			51,402		27,507			(5,067)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/19/2025	6,723	2,557,980	380.47	56,139			27,428		19,295			(14,436)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/20/2027	9,353	3,561,355	380.78	137,299			114,564		78,951			(11,431)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/24/2025	6,815	2,594,244	380.65	56,771			28,146		19,610			(14,393)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/20/2027	8,026	3,157,043	393.35	79,779			66,568		37,141			(6,642)				03
SEP 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/26/2025	12,490	4,772,343	382.08	96,176			47,953		30,795			(24,246)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/21/2027	6,999	2,720,515	388.68	80,843			67,469		40,953			(6,724)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/23/2027	7,888	2,988,674	378.87	122,586			102,343		72,500			(10,178)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	10/01/2025	8,660	3,310,955	382.33	66,249			33,490		21,266			(16,471)				03
SEP 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/23/2027	6,755	2,596,143	384.32	89,371			74,613		48,671			(7,420)				03
SEP 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/02/2024	09/23/2026	7,463	2,843,364	380.98	85,380			64,124		46,165			(10,687)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	08/27/2025	337	1,943,084	5,771.48	139,506			63,140		69,472			(38,396)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	08/29/2025	183	1,052,498	5,765.85	76,895			35,059		38,587			(21,035)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	07/23/2026	339	2,047,399	6,045.41	165,928			120,721		110,848			(22,730)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	07/31/2026	376	2,195,995	5,841.19	232,112			169,633		166,661			(31,414)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	08/07/2026	270	1,526,494	5,658.5	198,926			145,938		150,516			(26,642)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	08/19/2026	267	1,560,628	5,852.94	165,511			122,198		119,873			(21,778)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	10/02/2024	08/25/2026	275	1,670,210	6,063.35	138,251			102,386		93,583			(18,033)				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 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/31/2026	164	994,698	6,064.12	82,858 .....	.....	61,548 .....	.....	56,295 .....	.....	.....	(10,714) .....	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	07/23/2027	619	3,618,716	5,849.28	515,319 .....	.....	425,063 .....	.....	410,882 .....	.....	.....	(45,380) .....	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	07/30/2027	323	1,805,002	5,589.28	321,403 .....	.....	265,493 .....	.....	265,795 .....	.....	.....	(28,111) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/06/2027	517	2,918,922	5,649.38	497,046 .....	.....	411,167 .....	.....	408,309 .....	.....	.....	(43,180) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/06/2027	388	2,281,898	5,880.12	319,541 .....	.....	264,331 .....	.....	254,177 .....	.....	.....	(27,759) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/11/2027	328	1,915,587	5,837	279,019 .....	.....	231,041 .....	.....	224,029 .....	.....	.....	(24,123) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/13/2027	355	2,094,246	5,895.3	290,586 .....	.....	240,716 .....	.....	231,122 .....	.....	.....	(25,075) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/19/2027	354	2,139,793	6,048.2	259,576 .....	.....	215,282 .....	.....	201,927 .....	.....	.....	(22,271) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/20/2027	489	2,903,048	5,938.89	389,560 .....	.....	323,149 .....	.....	308,213 .....	.....	.....	(33,391) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/23/2027	291	1,794,689	6,160.12	196,614 .....	.....	163,191 .....	.....	150,129 .....	.....	.....	(16,805) .....	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/31/2027	870	5,285,042	6,075.11	631,088 .....	.....	524,618 .....	.....	490,627 .....	.....	.....	(53,532) .....	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	07/25/2025	364	2,056,030	5,641.46	174,178 .....	.....	68,131 .....	.....	88,368 .....	.....	.....	(53,320) .....	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/01/2025	351	1,973,690	5,624.17	173,489 .....	.....	70,318 .....	.....	91,864 .....	.....	.....	(51,874) .....	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	10/02/2024	08/15/2025	556	3,083,584	5,547.71	311,537 .....	.....	134,505 .....	.....	182,595 .....	.....	.....	(89,011) .....	.....	.....	.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/24/2026	14,719	1,557,822	105.84	32,057 .....	.....	24,087 .....	.....	13,547 .....	.....	.....	(4,007) .....	.....	.....	.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/25/2026	15,267	1,604,983	105.13	37,419 .....	.....	28,129 .....	.....	16,826 .....	.....	.....	(4,671) .....	.....	.....	.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/25/2026	14,290	1,512,273	105.83	31,194 .....	.....	23,450 .....	.....	13,205 .....	.....	.....	(3,894) .....	.....	.....	.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/30/2026	12,944	1,365,597	105.5	29,927 .....	.....	22,548 .....	.....	13,097 .....	.....	.....	(3,710) .....	.....	.....	.....	03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/30/2026	1,022	108,242	105.89	2,215 .....	.....	1,669 .....	.....	937 .....	.....	.....	(275) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/17/2027	7,303	767,254	105.06	20,580 .....	.....	17,163 .....	.....	11,032 .....	.....	.....	(1,718) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/22/2027	55,385	5,825,995	105.19	153,584 .....	.....	128,199 .....	.....	81,926 .....	.....	.....	(12,763) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/22/2027	35,824	3,796,629	105.98	89,166 .....	.....	74,428 .....	.....	45,631 .....	.....	.....	(7,410) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/24/2027	101,616	10,689,009	105.19	281,883 .....	.....	235,379 .....	.....	150,458 .....	.....	.....	(23,382) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/24/2027	100,576	10,659,002	105.98	250,534 .....	.....	209,202 .....	.....	128,259 .....	.....	.....	(20,782) .....	.....	.....	.....	03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/27/2027	28,448	2,988,798	105.06	80,367 .....	.....	67,145 .....	.....	43,231 .....	.....	.....	(6,648) .....	.....	.....	.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/27/2027	24,057	2,546,637	105.86	60,984 .....	.....	50,950 .....	.....	31,461 .....	.....	.....	(5,045) .....	.....	.....	.....	03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/01/2024	09/22/2025	35,970	3,792,685	105.44	62,156		30,638		13,117			(15,847)				03

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SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/30/2027	49,221	5,171,629	105.07	139,000		116,194		74,774			(11,467)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/30/2027	79,364	8,402,297	105.87	201,109		168,113		103,779			(16,590)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/24/2025	28,596	3,020,545	105.63	47,383		23,491		9,600			(12,013)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/25/2025	13,728	1,444,137	105.2	25,176		12,517		5,740			(6,365)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/26/2025	50,969	5,360,402	105.17	94,242		46,989		21,752			(23,758)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/26/2025	19,376	2,047,278	105.66	31,951		15,931		6,493			(8,055)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/30/2025	25,345	2,666,824	105.22	46,534		23,460		10,811			(11,601)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/30/2025	1,849	195,207	105.6	3,109		1,568		655			(775)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/01/2024	09/18/2026	19,131	2,011,667	105.15	46,566		34,892		20,799			(5,870)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/05/2027	3,877	1,293,086	333.5	46,334		37,057		29,332			(4,744)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/05/2027	4,546	1,525,504	335.55	50,100		40,069		30,661			(5,130)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/05/2027	3,622	1,233,776	340.65	32,234		25,780		18,042			(3,300)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/05/2027	5,542	1,898,212	342.52	45,499		36,389		24,551			(4,659)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/08/2027	6,514	2,162,994	332.07	82,463		66,008		53,416			(8,415)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	02/27/2026	6,228	2,067,086	331.91	61,843		40,417		31,495			(10,956)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/08/2027	3,308	1,128,725	341.19	28,848		23,091		16,004			(2,944)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/02/2026	5,762	1,926,849	334.43	50,299		32,975		23,667			(8,859)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/10/2027	8,347	2,820,112	337.85	83,973		67,255		49,555			(8,549)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/06/2026	5,530	1,849,038	334.36	48,665		32,034		23,071			(8,505)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/09/2026	665	224,570	337.74	4,881		3,222		2,061			(848)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	02/26/2027	4,625	1,504,590	325.34	74,735		59,651		52,956			(7,713)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	02/26/2027	5,172	1,716,702	331.91	65,532		52,305		42,394			(6,764)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	02/26/2027	3,989	1,332,967	334.18	46,230		36,899		28,859			(4,771)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/01/2027	9,344	3,136,348	335.64	102,321		81,740		62,444			(10,524)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/02/2027	6,745	2,250,176	333.61	80,130		64,031		50,581			(8,233)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/03/2027	4,448	1,492,977	335.64	48,752		38,968		29,788			(5,003)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/04/2027	5,689	1,946,931	342.24	47,217		37,752		25,617			(4,840)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/03/2024	03/05/2027	6,535	2,143,666	328.04	96,126		76,879		65,868			(9,842)				03
JUN 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	10/03/2024	06/18/2026	2,952	1,117,532	378.56	33,506		23,979		18,807			(4,872)				03

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JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/17/2027	18,469	6,990,286	378.49	270,938			222,429		162,993			(24,806)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/18/2026	4,797	1,846,446	384.92	41,398			29,627		19,923			(6,019)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/17/2027	48,292	18,650,734	386.21	554,872			455,525		293,931			(50,802)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/18/2026	948	370,520	391.03	6,150			4,401		2,488			(894)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/17/2027	3,288	1,291,352	392.76	30,281			24,860		14,172			(2,772)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/11/2027	2,730	1,031,140	377.74	40,865			33,503		24,839			(3,764)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/11/2027	7,890	3,039,516	385.26	93,175			76,390		50,116			(8,583)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/18/2025	3,908	1,488,599	380.94	25,556			7,848		5,172			(9,055)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/14/2027	5,026	1,898,353	377.69	75,444			61,895		45,930			(6,928)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/14/2027	15,635	6,022,128	385.18	185,426			152,125		99,989			(17,029)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/15/2026	4,719	1,793,799	380.15	50,018			35,727		27,031			(7,308)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/14/2027	2,644	1,037,217	392.27	24,723			20,283		11,670			(2,270)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/16/2026	2,663	1,003,685	376.93	32,273			23,067		18,742			(4,708)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/15/2027	9,957	3,761,527	377.79	149,051			122,310		90,628			(13,674)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/16/2026	3,458	1,331,119	384.91	29,810			21,307		14,324			(4,348)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/03/2024	06/15/2027	13,884	5,350,010	385.33	163,973			134,555		88,206			(15,043)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/28/2027	6,579	1,955,638	297.27	36,248			30,402		23,795			(3,007)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/29/2027	9,647	2,880,484	298.6	49,294			41,351		31,526			(4,085)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/30/2027	10,694	3,099,309	289.81	88,228			74,024		65,739			(7,305)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/30/2027	16,120	4,714,027	292.43	116,065			97,380		83,006			(9,610)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/30/2027	6,663	2,001,262	300.35	30,717			25,772		18,978			(2,543)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	10/01/2027	9,375	2,717,014	289.8	77,441			64,985		57,700			(6,406)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	10/01/2027	16,965	4,938,310	291.09	131,139			110,046		95,805			(10,848)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	10/01/2027	25,221	7,385,738	292.84	177,809			149,209		126,295			(14,708)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	10/01/2027	4,700	1,414,036	300.83	21,105			17,710		12,894			(1,746)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/26/2025	6,940	2,008,066	289.33	35,049			17,673		18,160			(8,936)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/26/2025	5,088	1,482,252	291.31	21,371			10,776		9,614			(5,449)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	09/30/2025	7,857	2,284,437	290.77	34,961			17,823		16,545			(8,814)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/04/2024	10/01/2025	5,806	1,694,907	291.94	23,165			11,841		10,065			(5,824)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	10/04/2024	10/03/2025	6,739	1,950,042	289.35	34,304		17,628		17,995			(8,576)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	10/03/2025	5,897	1,714,192	290.68	26,596		13,668		12,753			(6,649)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/25/2026	5,906	1,717,810	290.86	37,798		28,573		25,313			(4,745)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/28/2026	5,246	1,531,025	291.87	31,473		23,824		20,588			(3,934)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/30/2026	5,082	1,475,813	290.42	33,539		25,410		22,774			(4,181)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/29/2026	4,713	1,373,899	291.53	28,936		21,913		19,102			(3,612)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	10/01/2026	6,879	1,997,597	290.38	45,609		34,570		30,965			(5,678)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	10/02/2026	9,278	2,690,814	290.01	63,000		47,772		43,183			(7,831)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/24/2027	1,329	387,396	291.4	10,077		8,446		7,321			(839)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/27/2027	10,085	2,920,397	289.57	84,111		70,532		62,893			(6,983)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/27/2027	12,440	3,635,553	292.24	90,317		75,736		64,795			(7,499)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/04/2024	09/27/2027	8,392	2,508,780	298.96	41,958		35,185		26,613			(3,484)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/25/2025	6,856	2,600,031	379.23	51,283		25,935		23,155			(13,187)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/25/2025	4,820	1,829,387	379.54	35,427		17,916		15,743			(9,110)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/25/2025	12,048	4,572,886	379.56	88,431		44,721		39,265			(22,739)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/26/2025	7,464	2,841,929	380.75	51,129		25,928		21,424			(13,110)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/26/2025	3,559	1,354,989	380.68	24,489		12,419		10,297			(6,279)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/26/2025	5,988	2,279,525	380.66	41,260		20,924		17,363			(10,579)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/26/2025	4,209	1,602,419	380.67	28,961		14,687		12,191			(7,426)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/26/2025	22,425	8,539,280	380.8	153,160		77,671		64,006			(39,272)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/29/2025	5,275	2,007,769	380.64	36,554		18,690		15,535			(9,293)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/30/2025	7,089	2,694,066	380.01	51,044		26,169		22,464			(12,941)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/30/2025	5,342	2,030,590	380.13	38,194		19,581		16,708			(9,683)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	10/01/2025	5,833	2,217,426	380.18	41,645		21,407		18,219			(10,528)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	10/01/2025	3,854	1,465,304	380.24	27,438		14,104		11,960			(6,937)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/19/2025	6,232	2,360,261	378.71	47,615		23,669		21,739			(12,457)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	10/01/2025	16,432	6,248,112	380.25	116,829		60,055		50,939			(29,535)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	10/02/2025	6,281	2,386,588	379.95	45,540		23,471		20,192			(11,481)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/08/2024	09/19/2025	9,089	3,444,970	379.02	68,169		33,886		30,656			(17,835)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	10/02/2025	9,402	3,575,235	380.26	66,943			34,503		29,231			(16,876)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/19/2025	4,518	1,712,182	379	33,927			16,865		15,270			(8,876)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/19/2025	16,064	6,087,974	378.99	120,799			60,048		54,357			(31,604)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/22/2025	4,881	1,845,184	378.02	39,001			19,557		18,533			(10,115)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/23/2025	8,157	3,089,377	378.75	62,562			31,461		28,781			(16,180)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/23/2025	4,547	1,723,055	378.91	34,560			17,379		15,773			(8,938)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/24/2025	7,399	2,810,161	379.81	53,420			26,939		23,373			(13,776)				03
SEP 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/08/2024	09/24/2025	12,625	4,795,711	379.87	90,771			45,776		39,619			(23,408)				03
AUG 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/09/2024	08/14/2026	5,793	1,118,792	193.13	40,377			40,377		17,435							03
AUG 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/09/2024	08/26/2026	4,055	792,224	195.39	24,125			24,125		9,448							03
SEP 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/09/2024	09/04/2026	13,694	2,680,894	195.77	79,837			79,837		30,879							03
AUG 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/09/2024	08/22/2025	3,572	688,009	192.63	20,858			9,469		4,201			(5,960)				03
SEP 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/09/2024	09/05/2025	3,642	712,755	195.7	16,353			7,804		2,061			(4,473)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/01/2027	160,010	16,836,232	105.22	426,746			359,096		236,570			(35,398)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/01/2027	91,248	9,647,657	105.73	226,934			190,959		122,615			(18,824)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/04/2027	68,638	7,229,591	105.33	180,517			151,979		99,623			(14,932)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/07/2027	126,471	13,321,206	105.33	332,872			280,394		183,838			(27,460)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/01/2025	17,620	1,851,147	105.06	31,963			16,476		8,151			(8,103)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/02/2025	16,493	1,733,432	105.1	29,688			15,344		7,528			(7,505)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/03/2025	38,307	4,024,901	105.07	69,489			36,010		17,828			(17,518)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/07/2025	29,231	3,065,719	104.88	55,626			29,123		15,153			(13,868)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/02/2026	22,915	2,410,638	105.2	53,552			40,777		25,038			(6,685)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/06/2026	11,096	1,167,481	105.22	25,897			19,753		12,126			(3,215)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	10/07/2026	27,852	2,930,278	105.21	65,145			49,711		30,549			(8,076)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	09/17/2027	14,982	1,584,395	105.75	36,992			31,051		19,874			(3,109)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/08/2024	09/27/2027	9,337	983,655	105.35	24,435			20,547		13,445			(2,034)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPRO8K5P83	10/08/2024	09/22/2026	4,933	1,238,719	251.1	23,679			17,951		13,070			(2,997)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPRO8K5P83	10/08/2024	09/24/2026	4,781	1,200,640	251.11	22,998			17,450		12,694			(2,903)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUBMPRO8K5P83	10/08/2024	09/25/2026	32,726	8,207,693	250.8	161,012			122,225		89,794			(20,296)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/02/2026	4,778	1,192,344	249.53	25,373		19,057		14,378			(3,305)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/03/2026	4,292	1,064,674	248.07	25,236		18,963		14,926			(3,282)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/04/2026	23,672	5,891,328	248.87	131,855		99,129		76,258			(17,124)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/09/2026	11,716	2,909,539	248.33	67,838		51,122		40,072			(8,747)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/10/2026	7,065	1,754,844	248.38	40,837		30,788		24,076			(5,258)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/11/2026	21,962	5,486,632	249.82	114,863		86,640		65,063			(14,768)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/15/2026	6,344	1,592,112	250.95	30,643		23,156		16,875			(3,917)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/16/2026	6,586	1,647,470	250.14	33,787		25,544		19,045			(4,313)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/18/2026	27,893	6,981,356	250.29	141,697		107,225		79,684			(18,038)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/05/2025	3,888	962,188	247.5	17,766		8,478		5,588			(4,860)				03
SEP 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	10/08/2024	09/26/2025	8,109	2,021,460	249.29	32,030		16,290		9,343			(8,236)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/10/2025	4,968	1,427,026	287.25	30,702		16,374		18,331			(7,675)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/10/2025	3,771	1,088,110	288.51	20,932		11,164		11,659			(5,233)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/07/2026	6,351	1,831,758	288.43	47,948		36,791		33,971			(5,977)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/05/2026	4,223	1,223,538	289.73	29,392		22,534		20,200			(3,674)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2026	4,482	1,294,542	288.83	33,032		25,357		23,204			(4,112)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/09/2026	4,058	1,169,954	288.33	30,838		23,683		21,919			(3,834)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/04/2027	8,064	2,327,924	288.68	70,883		59,897		53,469			(5,885)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/04/2027	12,235	3,560,883	291.03	95,437		80,646		69,510			(7,924)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/04/2027	4,850	1,448,762	298.72	24,783		20,942		15,776			(2,058)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/05/2027	7,953	2,364,295	297.28	44,140		37,305		28,919			(3,661)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/06/2027	5,811	1,726,198	297.06	32,716		27,655		21,502			(2,711)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/07/2027	8,954	2,569,700	286.99	85,600		72,370		66,125			(7,087)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/07/2027	13,526	3,916,458	289.56	113,885		96,284		84,827			(9,429)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2027	25,690	7,380,529	287.29	242,258		204,851		186,301			(20,040)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2027	28,522	8,270,696	289.98	235,018		198,729		174,113			(19,441)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2027	15,062	4,461,660	296.21	89,019		75,274		59,479			(7,364)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2027	5,108	1,524,162	298.4	26,663		22,546		17,092			(2,206)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/03/2025	5,100	1,473,098	288.84	27,234		14,273		14,714			(6,944)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/06/2025	4,175	1,213,005	290.57	19,120		10,097		9,299			(4,834)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/07/2025	4,995	1,433,624	287.04	31,316		16,579		18,836			(7,895)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/08/2025	6,297	1,811,931	287.73	37,280		19,786		21,645			(9,372)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/09/2025	8,308	2,391,941	287.92	48,434		25,768		27,867			(12,142)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	10/11/2024	10/09/2025	4,410	1,276,249	289.41	22,578		12,012		11,896			(5,660)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/07/2027	513	3,078,847	6,003.29	463,872		392,540		320,119			(38,442)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/08/2027	483	2,835,891	5,872.87	474,970		401,999		336,250			(39,326)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/08/2027	517	3,245,213	6,281.99	387,432		327,909		250,234			(32,078)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/13/2027	455	2,834,952	6,234.5	353,672		299,585		231,908			(29,149)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/24/2025	589	3,428,877	5,816.98	295,661		151,710		124,113			(77,579)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/26/2025	640	3,764,474	5,877.49	296,656		153,057		116,301			(77,388)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/01/2025	568	3,357,245	5,914.6	250,644		131,051		95,718			(64,451)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/03/2025	614	3,577,296	5,826.5	309,367		162,594		131,547			(79,100)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/09/2025	538	3,151,325	5,854.76	263,301		140,476		110,575			(66,193)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/13/2025	433	2,597,975	5,998.28	172,447		92,893		61,589			(42,873)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/24/2026	509	3,046,607	5,985.24	341,878		261,237		203,507			(43,459)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/30/2026	685	4,083,222	5,957.69	474,687		363,661		287,001			(59,835)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/02/2026	591	3,540,941	5,990.73	398,984		305,925		237,635			(50,152)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/09/2026	588	3,473,416	5,904.56	431,218		331,614		267,007			(53,679)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/13/2026	158	960,254	6,067.57	100,590		77,483		58,383			(12,453)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/13/2027	73	405,842	5,581.66	83,561		70,421		62,049			(7,081)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/20/2027	590	3,698,820	6,272.27	437,742		369,357		281,986			(36,854)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/23/2027	508	3,125,947	6,159.38	409,403		345,625		271,200			(34,372)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/24/2027	639	3,716,505	5,813.58	646,357		545,759		461,406			(54,214)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/24/2027	624	3,883,805	6,227.34	480,737		405,916		312,941			(40,323)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	09/30/2027	940	5,706,427	6,073.51	807,702		682,692		547,558			(67,371)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/01/2027	529	3,092,997	5,843.23	527,832		446,214		375,270			(43,986)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/01/2027	519	3,216,529	6,192.42	412,604		348,803		271,598			(34,384)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32WWEFA76	10/14/2024	10/04/2027	512	3,169,408	6,187.47	408,524		345,529		270,070			(33,949)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2026	4,108	1,560,312	379.82	46,462		35,853		27,817			(5,752)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/03/2025	9,001	3,425,704	380.6	68,856		36,292		27,080			(17,655)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/01/2027	6,240	2,370,416	379.85	89,300		75,562		55,217			(7,449)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2025	4,958	1,888,026	380.83	37,629		20,033		14,798			(9,540)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/01/2027	9,628	3,692,623	383.52	123,338		104,363		72,359			(10,288)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2025	5,234	1,981,302	378.53	45,276		24,164		19,954			(11,446)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/04/2027	5,564	2,108,569	378.95	81,906		69,340		51,281			(6,813)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/10/2025	8,008	3,029,102	378.26	70,470		37,794		31,574			(17,716)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/04/2027	6,296	2,452,469	389.53	66,926		56,658		35,734			(5,567)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/13/2025	5,296	2,017,538	380.94	40,304		21,771		16,014			(10,048)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/05/2027	8,691	3,403,436	391.61	86,387		73,146		44,558			(7,179)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2027	10,201	3,880,977	380.46	143,729		121,739		88,196			(11,922)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2025	3,550	1,348,711	379.88	28,722		15,551		12,046			(7,141)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/07/2027	5,492	2,147,838	391.06	55,638		47,125		28,987			(4,615)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/02/2026	3,923	1,495,285	381.18	41,699		32,018		24,226			(5,249)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	11,309	4,269,370	377.51	173,824		147,254		111,014			(14,405)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2026	6,470	2,456,298	379.66	73,367		56,475		43,926			(9,158)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	10,460	3,991,333	381.57	142,574		120,781		86,185			(11,816)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/09/2026	6,575	2,503,358	380.74	71,470		55,038		41,994			(8,909)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/08/2027	4,991	1,949,249	390.57	51,405		43,548		27,008			(4,260)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/11/2027	7,832	2,984,387	381.05	108,630		92,071		66,157			(8,978)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/12/2027	6,149	2,382,027	387.38	70,284		59,580		38,948			(5,803)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/12/2027	5,601	2,210,308	394.64	50,575		42,873		24,802			(4,176)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2027	6,970	2,652,740	380.6	98,066		83,159		60,138			(8,082)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/15/2024	10/14/2027	7,212	2,839,927	393.79	67,070		56,874		33,412			(5,528)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2025	174,093	65,939,540	378.76	1,533,761		834,671		664,150			(381,322)				03
OCT 26 JPMorgan MOZA1C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2026	26,440	10,014,498	378.76	316,754		244,863		190,216			(39,213)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMT61CT2L1QCEMIK50	10/16/2024	10/15/2025	92,492	26,610,813	287.71	735,310		400,155		181,872			(182,812)				03
								167,997	56,141,281	334.18	1,392,696		757,904		451,064			(346,250)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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: Index Universal Life	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEM1K50	10/16/2024	10/15/2026	18,856	6,301,412	334.18	216,094		167,049		117,213			(26,752)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	122,649,638	122,649,638	5,815.26	4,758,806		2,589,737		1,852,996			(1,183,129)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	97,671,899	97,671,899	5,815.26	4,434,304		2,413,143		1,549,303			(1,102,451)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	5,460,878	5,460,878	5,815.26	262,122		142,647		87,665			(65,168)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	25,766,311	25,766,311	5,815.26	1,249,666		680,067		414,548			(310,690)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	27,740,464	27,740,464	5,815.26	1,486,889		809,163		451,810			(369,669)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	21,229,145	21,229,145	5,815.26	1,246,151		678,154		346,965			(309,817)				03
OCT 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	0Z3V05H267GRS05BHJ91	10/16/2024	10/15/2025	11,167,689	11,167,689	5,815.26	473,510		257,684		173,815			(117,723)				03
OCT 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2026	31	203,970	6,687.55	9,476		7,356		3,897			(1,178)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	7,927	46,098,206	5,815.26	1,675,474		919,411		1,839,289			(420,035)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	427	2,505,479	5,873.41	95,951		52,653		86,105			(24,054)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	11,142	64,794,790	5,815.26	2,977,530		1,633,909		2,585,270			(746,456)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	1,306	7,595,078	5,815.26	390,447		214,256		303,039			(97,884)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	79	461,294	5,844.34	22,745		12,481		17,103			(5,702)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	713	4,143,431	5,815.26	222,203		121,933		165,320			(55,706)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	4,215	24,513,124	5,815.26	1,392,148		763,937		978,058			(349,007)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	4,068	23,656,071	5,815.26	1,367,394		750,353		943,862			(342,801)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	1,343	7,851,637	5,844.34	481,604		264,278		291,113			(120,736)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	1,748	10,166,994	5,815.26	700,084		384,169		405,656			(175,508)				03
OCT 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2026	134	824,175	6,149.64	77,040		59,802		44,085			(9,577)				03
OCT 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	461	2,677,985	5,815.26	84,177		46,192		106,850			(21,103)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	879	5,442,814	6,193.25	243,207		133,459		65,902			(60,971)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	1,168	7,471,707	6,396.79	211,182		115,885		41,867			(52,942)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	159	1,022,027	6,440.4	25,947		14,239		4,752			(6,505)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	2,421	15,626,764	6,454.94	382,647		209,976		68,147			(95,928)				03
OCT 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/17/2024	10/15/2025	143	925,524	6,469.48	21,848		11,989		3,782			(5,477)				03
OCT 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	10/16/2024	10/15/2025	46,905	4,928,331	105.07	93,529		51,324		23,227			(23,447)				03
OCT 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	10/16/2024	10/15/2026	9,358	983,268	105.07	23,929		18,575		10,718			(2,975)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	10/16/2024	10/15/2025	271,893	67,532,870	248.38	1,256,147			689,306		411,115			(314,912)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/13/2026	4,214	1,220,539	289.65	34,722			26,969		20,452			(4,334)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/16/2026	2,855	837,868	293.44	18,702			14,543		9,904			(2,325)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/14/2026	4,175	1,213,615	290.68	32,399			25,174		18,556			(4,039)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/08/2027	13,448	3,883,246	288.75	134,216			114,226		88,928			(11,174)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/08/2027	20,754	6,047,695	291.4	182,220			155,080		115,243			(15,171)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/08/2027	5,546	1,649,005	297.32	35,773			30,445		20,154			(2,978)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/12/2027	5,181	1,533,358	295.97	36,006			30,664		20,894			(2,987)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/12/2027	8,863	2,645,072	298.43	53,889			45,892		29,704			(4,470)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/13/2027	7,649	2,284,947	298.73	45,817			39,024		25,071			(3,797)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/14/2027	7,374	2,129,241	288.76	73,737			62,816		48,869			(6,105)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/14/2027	9,086	2,647,942	291.43	79,775			67,959		50,529			(6,605)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/15/2027	21,169	6,158,170	290.9	190,948			162,692		122,057			(15,795)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/15/2027	40,960	12,021,295	293.49	324,402			276,397		197,811			(26,835)				03
OCT 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/15/2027	9,091	2,723,010	299.54	52,089			44,381		28,025			(4,309)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/10/2025	8,394	2,426,743	289.11	54,980			29,904		23,761			(14,017)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/10/2025	4,702	1,368,827	291.09	26,051			14,170		9,776			(6,642)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/14/2025	5,431	1,569,144	288.93	36,278			19,917		15,979			(9,146)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/15/2025	12,579	3,656,201	290.67	72,704			40,007		28,510			(18,278)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/16/2025	6,349	1,852,101	291.72	33,586			18,524		12,195			(8,420)				03
OCT 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/17/2025	5,918	1,727,306	291.86	30,953			17,110		11,155			(7,738)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/09/2026	4,262	1,239,073	290.74	32,816			25,447		18,741			(4,119)				03
OCT 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/18/2024	10/16/2026	7,999	2,339,971	292.53	55,434			43,107		30,185			(6,891)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/17/2025	4,518	477,870	105.77	7,364			4,082		1,637			(1,846)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/08/2026	10,002	1,049,441	104.92	25,346			19,674		11,782			(3,190)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/08/2026	6,548	690,524	105.45	15,218			11,813		6,777			(1,916)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/09/2026	10,884	1,139,964	104.74	28,396			22,050		13,399			(3,569)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/09/2026	18,757	1,980,891	105.61	42,465			32,976		18,679			(5,338)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/18/2024	10/14/2026	13,308	1,401,569	105.32	31,686			24,654		14,330			(3,955)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	W22LR0WP21HZNB6K528	10/18/2024	10/15/2026	10,147	1,071,143	105.56	23,237		18,088		10,311			(2,897)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/16/2026	9,776	1,029,331	105.29	23,414		18,232		10,628			(2,915)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/16/2026	6,444	682,708	105.94	13,855		10,789		5,963			(1,725)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/04/2027	13,148	1,383,938	105.26	35,894		30,556		19,333			(3,002)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/08/2027	186,611	19,560,616	104.82	540,800		460,682		298,054			(45,067)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/08/2027	161,751	17,085,738	105.63	420,390		358,110		222,472			(35,033)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/14/2027	15,399	1,616,076	104.95	43,932		37,460		24,098			(3,641)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/14/2027	57,924	6,126,037	105.76	148,169		126,340		78,038			(12,279)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/15/2027	110,614	11,633,290	105.17	306,512		261,395		166,386			(25,378)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/15/2027	150,234	15,920,269	105.97	373,481		318,507		194,656			(30,923)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/08/2025	23,086	2,422,363	104.93	45,225		24,550		11,759			(11,629)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/09/2025	23,675	2,483,012	104.88	46,947		25,547		12,392			(12,038)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/10/2025	46,371	4,867,072	104.96	90,423		49,322		23,530			(23,120)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/10/2025	34,465	3,632,270	105.39	60,865		33,199		14,353			(15,562)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/14/2025	17,469	1,836,192	105.11	33,069		18,207		8,454			(8,360)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/15/2025	20,638	2,170,880	105.19	38,407		21,194		9,682			(9,682)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/16/2025	37,516	3,953,080	105.37	67,079		37,100		16,295			(16,863)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	10/18/2024	10/17/2025	16,536	1,742,873	105.4	29,384		16,288		7,122			(7,367)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	09/29/2025	533	3,041,364	5,705.16	161,825		86,148		148,351			(42,836)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	09/30/2025	424	2,433,330	5,740.61	98,094		52,355		109,632			(25,890)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/01/2025	889	5,057,903	5,690.39	295,036		157,870		257,006			(77,641)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/03/2025	653	3,720,041	5,700.6	160,447		86,287		185,905			(41,978)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/03/2025	1,170	6,680,132	5,710.1	381,159		204,984		326,688			(99,722)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/06/2025	787	4,491,795	5,710.61	271,312		146,993		221,912			(70,369)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/07/2025	625	3,550,550	5,676.52	196,088		106,496		189,876			(50,712)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/08/2025	540	3,096,911	5,736.72	122,063		66,453		145,147			(31,478)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/09/2025	429	2,484,180	5,788.74	74,044		40,407		103,170			(19,040)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32TWEFA76	10/22/2024	10/10/2025	497	2,883,748	5,800.91	69,110		37,804		116,700			(17,720)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	10/10/2025	971	5,607,786	5,774.08	274,461		150,133		242,313			(70,375)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	10/10/2025	675	3,913,656	5,795.09	204,176		111,686		160,674			(52,353)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	10/10/2025	1,194	6,934,660	5,807.68	382,072		208,997		275,938			(97,967)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	10/09/2026	78	450,450	5,810.76	59,899		46,579		39,365			(7,540)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/19/2025	560	3,192,933	5,697.8	106,265		55,065		152,562			(28,981)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/19/2025	1,159	6,614,865	5,705.47	332,467		172,278		310,380			(90,673)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/22/2025	858	4,874,092	5,683.41	288,334		150,661		243,635			(77,928)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/23/2025	457	2,613,682	5,714.09	66,860		35,031		122,073			(18,016)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/24/2025	910	5,191,643	5,704.35	256,636		134,829		249,042			(68,947)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/25/2025	576	3,289,057	5,707.79	159,019		83,769		157,021			(42,594)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/26/2025	605	3,470,829	5,735.58	86,335		45,601		155,710			(23,057)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/26/2025	687	3,937,011	5,733.4	166,863		88,135		177,554			(44,563)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/26/2025	1,069	6,139,380	5,740.85	316,206		167,017		271,942			(84,447)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZVZ7FF32WEFA76	10/22/2024	09/26/2025	618	3,536,460	5,724.28	205,425		108,503		163,005			(54,861)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	09/19/2025	1,179	885,500	750.99	41,189		21,343		16,057			(11,233)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	09/26/2025	1,339	1,022,732	763.74	33,419		17,652		11,974			(8,925)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/06/2025	864	653,610	756.8	24,945		13,515		9,661			(6,470)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/10/2025	1,533	1,155,611	754	55,679		30,457		21,314			(14,277)				03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/21/2025	1,219	921,006	755.71	41,293		23,156		15,678			(10,266)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/22/2027	7,374	2,959,771	401.4	112,374		95,565		92,213			(9,514)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/22/2027	10,399	4,273,156	410.91	117,782		100,164		92,678			(9,972)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/24/2027	11,515	4,653,777	404.16	161,517		137,403		131,066			(13,649)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/24/2027	9,037	3,687,042	407.98	112,596		95,786		89,805			(9,515)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/27/2027	7,074	2,890,208	408.57	86,635		73,737		68,949			(7,301)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/27/2027	12,833	5,403,926	421.08	103,297		87,918		77,178			(8,705)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/30/2027	18,314	7,468,087	407.79	230,055		195,901		183,922			(19,332)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/21/2024	09/30/2027	8,287	3,485,296	420.55	68,057		57,953		51,061			(5,719)				03

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SCHEDULE DB - PART A - SECTION 1

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SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/16/2025	8,206	3,297,843	401.88	75,430			38,753		42,523			(20,761)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/18/2025	7,278	2,928,687	402.4	65,255			33,718		36,348			(17,851)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/13/2027	8,365	3,350,906	400.61	130,035			110,418		106,978			(11,104)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/19/2025	7,375	2,973,335	403.14	63,510			32,910		34,723			(17,321)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/13/2027	8,700	3,542,277	407.17	110,609			93,923		88,435			(9,445)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/24/2025	8,300	3,356,348	404.39	67,212			35,311		35,766			(18,057)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/15/2027	6,746	2,802,617	415.45	65,470			55,612		50,275			(5,580)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/26/2025	9,943	4,031,426	405.45	75,965			40,124		39,357			(20,287)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/16/2027	13,346	5,378,713	403.03	193,286			164,211		157,320			(16,458)				03
SEP 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/30/2025	6,865	2,790,119	406.4	50,049			26,712		25,405			(13,209)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/17/2027	13,537	5,428,173	401	208,233			176,939		171,150			(17,714)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/18/2026	7,254	2,918,091	402.26	90,591			69,836		68,409			(11,748)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/17/2027	13,999	5,674,373	405.33	188,880			160,494		152,332			(16,067)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/25/2026	8,469	3,428,913	404.86	96,238			74,409		71,373			(12,356)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/17/2027	14,957	6,149,239	411.13	167,607			142,419		131,715			(14,258)				03
SEP 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/30/2026	7,471	3,045,423	407.62	76,483			59,258		55,567			(9,750)				03
SEP 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/21/2024	09/17/2027	6,474	2,713,966	419.19	55,226			46,926		41,643			(4,698)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/10/2025	21,544	8,152,654	378.42	175,798			96,438		83,595			(45,205)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/13/2025	5,382	2,038,061	378.7	43,377			23,962		20,516			(11,059)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/14/2025	5,445	2,061,048	378.51	44,433			24,601		21,225			(11,296)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/14/2025	5,282	1,999,886	378.64	42,782			23,687		20,324			(10,877)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/15/2025	5,256	1,989,975	378.6	42,732			23,713		20,373			(10,834)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/15/2025	3,718	1,408,109	378.75	29,965			16,629		14,197			(7,597)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/15/2025	6,459	2,446,122	378.73	52,122			28,924		24,713			(13,214)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/16/2025	5,114	1,939,859	379.33	39,940			22,214		18,483			(10,097)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/03/2025	5,289	2,003,624	378.84	41,676			22,478		19,187			(10,935)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/16/2025	12,480	4,733,932	379.33	97,467			54,209		45,106			(24,640)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/03/2025	4,822	1,827,922	379.06	37,517			20,235		17,099			(9,844)				03
OCT 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/03/2025	6,281	2,381,038	379.09	48,803			26,322		22,201			(12,805)				03

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OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/03/2025	5,437	2,061,230	379.12	42,190			22,756		19,158			(11,070)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/03/2025	15,963	6,050,619	379.03	124,515			67,158		56,780			(32,672)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/06/2025	8,172	3,096,817	378.95	64,314			34,945		29,638			(16,729)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/07/2025	8,357	3,158,787	378	69,527			37,869		33,487			(18,033)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/08/2025	5,846	2,206,271	377.39	50,394			27,514		24,961			(13,033)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/08/2025	6,547	2,470,643	377.38	56,434			30,811		27,980			(14,595)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/08/2025	6,437	2,431,747	377.78	54,263			29,627		26,450			(14,034)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/09/2025	5,420	2,045,901	377.49	46,501			25,449		22,982			(11,992)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/09/2025	4,470	1,687,386	377.45	38,446			21,041		19,031			(9,915)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/09/2025	10,625	4,010,748	377.49	91,161			49,890		45,054			(23,508)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/10/2025	4,125	1,560,851	378.39	33,701			18,487		16,054			(8,666)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/10/2025	4,868	1,842,003	378.38	39,773			21,818		18,965			(10,227)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	10/23/2024	10/10/2025	4,055	1,534,954	378.5	32,930			18,064		15,610			(8,468)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/22/2027	103,847	10,861,320	104.59	293,263			251,753		174,115			(24,259)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/22/2027	82,188	8,669,144	105.48	205,715			176,598		117,238			(17,017)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/17/2025	6,330	1,852,294	292.64	19,179			10,812		10,466			(4,890)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/20/2025	4,263	1,244,831	292	13,855			7,862		7,951			(3,503)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2025	4,528	1,314,993	290.39	17,344			9,862		10,947			(4,372)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/17/2025	14,853	1,565,023	105.37	23,972			13,514		6,486			(6,112)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/22/2025	5,165	1,496,474	289.76	21,071			12,007		13,773			(5,297)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/21/2025	14,537	1,527,159	105.05	25,441			14,466		7,476			(6,414)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/23/2025	4,561	1,321,895	289.82	18,564			10,600		12,091			(4,654)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/22/2025	19,510	2,045,263	104.83	35,957			20,490		11,087			(9,040)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/24/2025	5,314	1,535,464	288.96	23,487			13,440		16,009			(5,872)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/22/2025	9,600	1,013,240	105.55	14,937			8,512		3,965			(3,755)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/24/2025	4,684	1,360,497	290.45	17,940			10,266		11,332			(4,485)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/23/2025	17,799	1,863,954	104.72	33,676			19,230		10,642			(8,443)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/19/2026	4,060	1,189,284	292.93	19,813			15,575		14,824			(2,477)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2026	8,176	2,390,408	292.38	41,451			32,609		31,468			(5,167)				03

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OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/23/2025	6,019	632,454	105.08	10,485			5,987		3,083			(2,628)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2026	4,719	1,373,047	290.98	26,330			20,714		20,578			(3,282)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/23/2026	6,981	2,026,070	290.23	41,048			32,317		32,548			(5,103)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/19/2026	9,643	1,021,087	105.89	19,421			15,267		9,074			(2,428)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/23/2026	2,310	673,201	291.38	12,569			9,895		9,746			(1,562)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/21/2026	9,483	1,000,100	105.46	20,569			16,182		9,953			(2,564)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/18/2027	4,874	1,420,427	291.43	33,046			28,351		27,173			(2,744)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/22/2026	9,416	993,259	105.49	20,328			15,998		9,820			(2,531)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/18/2027	10,186	2,996,291	294.15	59,386			50,949		47,062			(4,931)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/18/2027	10,222	3,072,048	300.52	40,890			35,081		29,262			(3,395)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/18/2027	4,584	1,388,610	302.93	15,769			13,529		10,793			(1,309)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/19/2027	5,689	1,689,683	296.99	28,219			24,214		21,385			(2,341)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/20/2027	7,975	2,394,230	300.22	32,617			27,992		23,425			(2,703)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2027	13,393	3,880,389	289.74	99,507			85,410		83,616			(8,239)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/23/2026	18,214	1,904,318	104.55	45,937			36,166		23,795			(5,710)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2027	21,301	6,228,497	292.41	137,176			117,741		111,292			(11,358)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/23/2026	2,021	212,718	105.26	4,537			3,572		2,232			(564)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/21/2027	7,514	2,255,348	300.17	30,806			26,441		22,174			(2,551)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/18/2027	67,540	7,108,561	105.25	174,320			149,555		100,302			(14,473)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/22/2027	36,279	10,474,554	288.72	284,430			244,170		241,980			(23,528)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/18/2027	51,071	5,416,086	106.05	117,923			101,170		65,316			(9,791)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/22/2027	48,033	13,999,180	291.45	326,143			279,980		268,003			(26,979)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/21/2027	26,819	2,816,845	105.03	71,367			61,256		41,524			(5,909)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	10/25/2024	10/22/2027	6,319	1,889,129	298.98	27,865			23,921		20,481			(2,305)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	10/24/2024	10/21/2027	50,993	5,397,110	105.84	121,415			104,213		67,975			(10,053)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	10/28/2024	10/16/2026	206	1,284,995	6,236.63	106,935			84,084		59,715			(13,442)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	10/28/2024	10/22/2026	341	2,112,795	6,204.43	184,094			145,082		104,785			(22,948)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	10/28/2024	10/23/2026	324	1,976,303	6,105.92	193,975			152,927		115,098			(24,146)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	10/28/2024	10/27/2026	83	509,982	6,157.71	47,293			37,340		27,544			(5,855)				03

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OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/14/2027	193	1,194,627	6,198.45	151,208		129,767		101,730			(12,612)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/14/2027	210	1,336,041	6,358.77	146,247		125,510		95,128			(12,199)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/15/2027	428	2,446,128	5,720.33	459,482		394,389		336,952			(38,290)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/15/2027	701	4,440,599	6,330.78	499,867		429,053		326,915			(41,656)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/18/2027	405	2,533,484	6,257.06	305,319		262,185		203,383			(25,373)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/21/2027	731	4,586,941	6,276.43	545,031		468,245		361,661			(45,168)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/22/2027	345	1,977,210	5,729.55	370,706		318,528		271,434			(30,693)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/22/2027	316	1,988,441	6,296.52	232,527		199,798		153,509			(19,252)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/22/2027	315	1,997,856	6,350.06	222,468		191,154		145,203			(18,420)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/22/2027	190	1,286,132	6,770.54	94,372		81,089		55,483			(7,814)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/27/2027	431	2,690,564	6,246.52	330,284		284,008		220,861			(27,221)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/15/2027	12,560	4,761,294	379.08	176,721		151,686		115,780			(14,727)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/16/2025	6,849	2,602,000	379.9	51,163		28,861		23,358			(13,119)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/15/2027	13,141	5,034,654	383.13	163,604		140,426		101,444			(13,634)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/17/2025	7,841	2,987,120	380.95	55,124		31,164		24,063			(14,094)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/18/2027	4,734	1,798,284	379.86	65,188		55,979		42,281			(5,417)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/22/2025	5,980	2,275,194	380.45	43,656		24,946		19,710			(11,006)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/18/2027	9,455	3,695,700	390.88	92,090		79,080		50,847			(7,653)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/24/2025	6,900	2,609,037	378.14	57,612		33,059		28,772			(14,443)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/20/2027	7,526	2,960,702	393.42	67,429		57,921		35,738			(5,593)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/15/2025	280	1,656,490	5,911.39	120,447		67,794		51,341			(30,972)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/21/2027	6,871	2,602,616	378.78	97,775		84,000		64,357			(8,103)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/24/2025	6,707	2,548,696	379.99	50,439		28,943		23,327			(12,645)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/16/2025	281	1,689,009	6,005.58	104,275		58,822		39,841			(26,737)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/21/2027	4,259	1,630,779	382.91	53,535		45,992		33,331			(4,437)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/27/2025	5,968	2,268,429	380.1	44,820		25,876		20,749			(11,143)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	10/28/2024	10/17/2025	346	2,087,631	6,032.22	123,443		69,788		45,532			(31,562)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/22/2027	8,838	3,341,615	378.11	128,323		110,261		85,195			(10,625)				03
OCT 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	10/28/2024	10/19/2026	4,456	1,697,576	381	45,625		35,916		28,348			(5,711)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	10/28/2024	10/22/2025	239	1,442,705	6,042.49	84,528		48,302		31,470			(21,310)				03
OCT 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/22/2027	16,569	6,335,504	382.37	211,752		181,947		132,905			(17,532)				03
OCT 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/22/2026	5,648	2,155,047	381.56	56,649		44,645		34,898			(7,062)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	10/28/2024	10/24/2025	373	2,171,671	5,817.34	187,708		107,710		89,392			(47,058)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/22/2027	5,686	2,239,575	393.91	50,203		43,137		26,387			(4,157)				03
OCT 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/22/2027	5,686	2,239,575	393.91	50,203		43,137		26,387			(4,157)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	10/28/2024	10/24/2025	356	2,149,965	6,038.04	128,082		73,495		48,147			(32,110)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/25/2027	5,403	2,056,249	380.55	73,107		62,846		47,028			(6,036)				03
OCT 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	10/28/2024	10/27/2025	184	1,092,857	5,944.61	77,049		44,484		32,837			(19,156)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/28/2024	10/27/2027	13,341	5,186,350	388.76	139,944		120,337		80,084			(11,534)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	10/28/2024	10/16/2026	454	2,800,632	6,165.67	253,905		199,649		146,167			(31,915)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/17/2027	11,432	3,916,077	342.56	72,821		60,054		51,397			(7,559)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/19/2027	6,120	2,015,245	329.31	69,947		57,712		58,464			(7,244)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/19/2027	6,995	2,352,688	336.35	59,386		48,998		45,747			(6,150)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/19/2027	10,165	3,491,515	343.48	62,007		51,161		43,231			(6,422)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/22/2027	6,014	2,011,242	334.42	55,631		45,934		43,972			(5,742)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/23/2027	6,810	2,264,214	332.49	68,439		56,523		55,335			(7,056)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/23/2027	5,372	1,854,245	345.18	30,297		25,022		20,605			(3,123)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/25/2027	6,317	2,091,436	331.08	67,403		55,694		55,366			(6,933)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/25/2027	8,309	2,799,216	336.89	69,131		57,122		53,028			(7,111)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/17/2026	8,275	2,742,666	331.46	64,210		44,768		44,970			(11,512)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/25/2027	5,678	1,949,767	343.4	34,975		28,900		24,480			(3,597)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/23/2026	5,776	1,942,412	336.3	34,020		23,841		21,198			(6,027)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/29/2027	7,810	2,632,778	337.1	64,589		53,420		49,476			(6,613)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/31/2026	6,611	2,250,551	340.4	30,479		21,501		17,032			(5,316)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/29/2027	5,814	2,009,524	345.63	32,268		26,688		21,861			(3,304)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	04/02/2026	6,872	2,294,546	333.89	47,349		33,455		31,681			(8,227)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	04/01/2027	5,427	1,873,754	345.26	30,772		25,469		20,994			(3,140)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/12/2027	14,649	4,872,327	332.6	145,467		119,816		117,155			(15,188)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	04/02/2027	6,138	2,007,744	327.09	77,157		63,875		66,094			(7,864)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/12/2027	8,418	2,855,637	339.25	62,290		51,306		46,080			(6,504)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	04/02/2027	11,853	3,967,368	334.71	109,168		90,375		86,191			(11,127)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/15/2027	7,956	2,646,620	332.65	79,005		65,122		63,641			(8,220)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/15/2027	5,818	2,005,019	344.64	33,452		27,574		22,829			(3,481)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	10/29/2024	03/16/2027	5,717	1,905,173	333.24	55,399		45,675		44,336			(5,757)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/28/2027	73,740	7,775,870	105.45	168,127		145,390		106,145			(13,920)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/29/2027	91,592	9,583,253	104.63	234,292		202,637		153,010			(19,381)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/29/2027	96,254	10,149,009	105.44	219,844		190,141		138,889			(18,186)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/24/2025	60,751	6,373,376	104.91	93,617		54,632		33,647			(23,868)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/24/2025	28,999	3,050,719	105.2	41,614		24,285		14,159			(10,610)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/27/2025	20,880	2,192,619	105.01	31,550		18,522		11,230			(7,976)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/28/2025	18,969	1,989,504	104.88	29,611		17,418		10,830			(7,465)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/29/2025	26,499	2,778,464	104.85	41,737		24,599		15,387			(10,492)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/30/2025	38,221	4,011,626	104.96	58,707		34,668		21,273			(14,718)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/30/2025	5,841	614,320	105.17	8,522		5,033		2,972			(2,137)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/23/2026	13,741	1,442,780	105	28,677		22,798		16,150			(3,600)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/26/2026	11,250	1,185,732	105.4	21,948		17,467		12,054			(2,744)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/28/2026	15,562	1,631,160	104.82	33,582		26,744		19,192			(4,186)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/29/2026	12,405	1,307,006	105.36	24,413		19,450		13,467			(3,039)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/30/2026	10,766	1,133,339	105.27	21,532		17,160		11,958			(2,677)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/22/2027	70,688	7,399,568	104.68	179,264		154,886		116,630			(14,925)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/22/2027	63,537	6,702,472	105.49	143,783		124,231		90,465			(11,971)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/25/2027	24,654	2,579,075	104.61	63,164		54,598		41,259			(5,244)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/25/2027	55,238	5,823,169	105.42	126,384		109,245		79,828			(10,493)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	10/31/2024	10/28/2027	44,526	4,659,620	104.65	113,541		98,186		74,082			(9,401)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/01/2024	10/24/2025	20,375	5,850,480	287.14	93,725		54,695		78,711			(23,896)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/01/2024	10/24/2025	5,242	1,512,845	288.62	20,914		12,205		16,569			(5,332)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/01/2024	10/27/2025	9,490	2,728,556	287.52	42,325		24,848		35,108			(10,700)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2025	11,387	3,286,881	288.65	45,662			26,860		36,228			(11,511)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/29/2025	5,691	1,633,325	287.01	26,690			15,731		22,598			(6,710)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/30/2025	11,736	3,377,965	287.82	51,053			30,148		41,998			(12,799)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/31/2025	6,230	1,788,315	287.06	29,155			17,250		24,675			(7,289)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	09/18/2026	4,639	1,342,541	289.4	25,515			20,015		22,453			(3,367)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2026	8,311	2,385,013	286.98	55,266			44,014		50,808			(6,889)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2026	5,181	1,499,948	289.52	29,168			23,229		25,780			(3,636)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/26/2026	5,080	1,466,158	288.64	30,274			24,093		27,142			(3,784)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/30/2026	6,053	1,732,636	286.24	42,251			33,672		39,237			(5,252)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/30/2026	7,492	2,162,122	288.6	44,951			35,824		40,290			(5,588)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/25/2027	11,690	3,354,037	286.92	93,518			80,836		87,374			(7,764)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/25/2027	12,870	3,731,023	289.91	87,899			75,979		79,647			(7,298)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/25/2027	5,196	1,539,995	296.37	24,578			21,245		20,558			(2,041)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/25/2027	4,747	1,414,897	298.07	20,269			17,520		16,543			(1,683)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/26/2027	7,454	2,194,457	294.39	39,657			34,284		34,048			(3,289)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/27/2027	5,769	1,708,471	296.17	27,689			23,941		23,197			(2,295)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2027	7,193	2,066,310	287.26	56,610			48,955		52,710			(4,687)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2027	16,687	4,837,013	289.86	114,476			98,995		103,751			(9,478)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/28/2027	9,039	2,688,944	297.47	40,135			34,707		33,036			(3,323)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/29/2027	24,061	6,890,446	286.37	198,506			171,686		186,227			(16,421)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/29/2027	40,336	11,656,010	288.97	290,422			251,183		265,681			(24,024)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/01/2024	10/29/2027	5,943	1,761,318	296.36	28,230			24,416		23,601			(2,335)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/12/2027	9,122	3,057,012	335.13	78,174			65,381		65,463			(7,941)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/13/2027	7,633	2,536,904	332.38	73,654			61,614		63,528			(7,473)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/15/2027	8,044	2,707,861	336.65	64,590			54,055		53,212			(6,539)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/16/2027	10,390	3,368,438	324.21	139,430			116,713		129,089			(14,100)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/16/2027	7,987	2,619,349	327.97	92,564			77,483		83,191			(9,360)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/19/2027	9,850	3,260,669	331.03	100,963			84,569		88,338			(10,175)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/20/2027	11,111	3,685,736	331.71	110,780			92,812		96,316			(11,152)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/23/2027	8,418	2,757,558	327.59	99,413			83,343		89,721			(9,975)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/23/2027	8,091	2,689,066	332.37	78,640			65,928		67,933			(7,890)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	05/07/2025	4,018	1,315,073	327.28	22,502			4,476		10,796			(11,189)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/27/2027	9,013	2,972,870	329.86	97,425			81,746		86,250			(9,732)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/30/2027	14,279	4,675,412	327.43	170,350			143,026		154,064			(16,960)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/15/2026	7,774	2,576,864	331.49	57,680			41,719		44,406			(9,907)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/30/2027	8,890	2,946,017	331.39	90,410			75,908		78,947			(9,001)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/20/2026	13,008	4,306,566	331.08	99,248			72,044		77,282			(16,885)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/30/2027	11,174	3,780,120	338.31	84,248			70,735		68,393			(8,388)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/30/2026	8,352	2,753,835	329.72	69,405			50,734		55,641			(11,589)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	05/04/2027	10,560	3,495,994	331.06	109,085			91,665		95,675			(10,812)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	05/07/2026	6,233	2,043,597	327.89	57,402			42,158		47,586			(9,462)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	05/07/2027	12,694	4,218,750	332.33	124,660			104,818		108,055			(12,315)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/06/2027	11,986	4,024,397	335.75	99,486			83,094		82,633			(10,175)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/09/2027	12,936	4,254,508	328.89	143,977			120,334		128,182			(14,675)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/09/2027	10,566	3,529,835	334.09	94,561			79,033		79,995			(9,638)				03
APR 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/05/2024	04/09/2027	9,400	3,181,604	338.48	69,182			57,821		55,663			(7,051)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/24/2027	184	1,067,660	5,792.11	177,801			153,271		135,317			(15,226)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/24/2027	303	1,916,199	6,331.82	198,677			171,266		137,068			(17,013)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/27/2027	191	1,212,897	6,341.28	124,892			107,710		86,175			(10,664)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/29/2027	249	1,542,961	6,184.71	184,251			158,951		131,115			(15,703)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	10/01/2027	338	2,019,372	5,969.88	291,627			251,660		216,025			(24,808)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	10/05/2027	364	2,278,431	6,265.45	254,024			219,341		178,358			(21,527)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/10/2025	243	1,370,477	5,634.49	132,045			69,678		73,325			(38,710)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/17/2025	224	1,297,464	5,802.61	94,782			51,013		47,242			(27,167)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/25/2025	218	1,274,660	5,834.22	89,763			49,342		44,225			(25,089)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	10/03/2025	229	1,345,843	5,869.1	90,649			50,818		44,128			(24,722)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/04/2026	172	1,017,455	5,910.28	109,570			85,715		73,613			(14,807)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	11/05/2024	09/11/2026	265	1,549,266	5,855.79	181,693			142,547		122,534			(24,298)				03

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SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/15/2026	149	888,152	5,959.55	91,406		71,829		60,798			(12,151)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/17/2026	172	1,002,364	5,835.84	118,696		93,349		82,210			(15,733)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/22/2026	208	1,233,218	5,937.78	131,192		103,380		88,154			(17,262)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/25/2026	233	1,414,409	6,060.54	131,022		103,368		84,231			(17,164)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	10/01/2026	180	1,100,611	6,130.17	94,460		74,695		59,201			(12,267)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	10/05/2026	106	654,425	6,161.03	54,361		43,052		33,707			(7,019)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/03/2027	429	2,564,399	5,970.94	362,610		311,563		266,813			(31,684)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/07/2027	212	1,263,902	5,959.27	180,923		155,552		133,670			(15,748)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/10/2027	435	2,576,672	5,922.43	381,617		328,257		283,736			(33,120)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/14/2027	471	2,877,195	6,110.38	401,497		345,573		260,907			(34,712)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/17/2027	388	2,345,269	6,039.06	315,398		271,593		230,330			(27,190)				03
SEP 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/05/2024	09/21/2027	200	1,242,244	6,196.66	145,549		125,411		103,218			(12,499)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/09/2026	22,706	9,248,193	407.31	225,738		179,045		173,144			(28,982)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/07/2027	10,169	4,252,361	418.16	87,476		75,555		69,382			(7,399)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	9,597	3,876,590	403.92	131,773		113,832		110,983			(11,136)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	6,602	2,677,637	405.6	86,000		74,291		72,007			(7,268)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	11,291	4,611,926	408.46	134,374		116,079		111,239			(11,356)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	4,860	1,991,435	409.74	55,548		47,985		45,708			(4,694)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	13,399	5,606,468	418.43	114,319		98,754		90,524			(9,661)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2027	5,156	2,175,502	421.9	38,911		33,613		30,301			(3,288)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/12/2027	5,987	2,514,159	419.93	48,549		41,964		38,248			(4,087)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/02/2025	5,900	2,389,557	405	43,154		24,135		24,870			(11,805)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/03/2025	4,992	2,020,749	404.83	37,013		20,750		21,429			(10,094)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/01/2027	8,282	3,343,397	403.71	114,130		98,488		96,110			(9,709)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/08/2025	6,426	2,594,863	403.8	50,824		28,826		30,609			(13,654)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/01/2027	15,894	6,481,598	407.8	192,843		166,413		159,664			(16,404)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/10/2025	5,769	2,335,330	404.82	43,237		24,634		25,431			(11,547)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/01/2027	6,338	2,626,263	414.39	61,849		53,373		49,832			(5,261)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/04/2024	10/10/2025	8,171	3,323,403	406.72	54,902		31,280		30,642			(14,662)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/04/2027	6,812	2,767,049	406.22	86,951			75,068		72,541			(7,376)				03
Compass Index	Index		Index	International																		
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/10/2025	477	197,315	413.33	2,112			1,203		963			(564)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/04/2027	3,811	1,600,167	419.87	30,828			26,615		24,229			(2,615)				03
Compass Index	Index		Index	International																		
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/06/2026	4,262	1,724,449	404.58	47,052			37,277		36,809			(6,067)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/05/2027	3,759	1,575,318	419.03	31,357			27,076		24,740			(2,657)				03
Compass Index	Index		Index	International																		
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/08/2026	4,604	1,865,480	405.2	49,712			39,415		38,711			(6,392)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/04/2024	10/07/2027	10,787	4,380,446	406.08	138,583			119,697		115,624			(11,722)				03
Compass Index	Index		Index	International																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/29/2025	4,509	1,703,057	377.69	34,991			20,797		19,912			(8,871)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/29/2025	4,111	1,553,607	377.91	31,491			18,717		17,785			(7,984)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/17/2025	4,825	1,831,940	379.69	32,664			18,951		16,873			(8,571)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/29/2025	12,273	4,638,231	377.92	94,012			55,877		53,044			(23,834)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/17/2025	5,048	1,916,105	379.58	34,377			19,944		17,852			(9,020)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/17/2025	6,278	2,382,895	379.55	42,817			24,842		22,270			(11,235)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/17/2025	18,741	7,116,552	379.74	126,499			73,392		65,204			(33,192)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/20/2025	4,158	1,579,484	379.88	27,941			16,312		14,419			(7,268)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/21/2025	4,713	1,784,396	378.65	34,166			19,987		18,536			(8,861)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/21/2025	6,888	2,609,178	378.8	49,456			28,932		26,697			(12,827)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/21/2025	4,918	1,863,116	378.82	35,313			20,658		19,025			(9,159)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/22/2025	4,530	1,714,703	378.55	33,067			19,384		18,049			(8,552)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/22/2025	9,565	3,623,456	378.83	68,676			40,258		37,084			(17,761)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/23/2025	4,749	1,792,095	377.38	37,183			21,841		21,217			(9,589)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/23/2025	4,094	1,544,707	377.32	32,178			18,901		18,394			(8,298)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/23/2025	7,574	2,859,052	377.47	59,003			34,658		33,556			(15,216)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/24/2025	4,196	1,584,901	377.7	32,311			19,017		18,245			(8,308)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/24/2025	4,689	1,771,648	377.8	35,874			21,114		20,197			(9,225)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/24/2025	6,910	2,612,055	378.03	52,168			30,705		29,117			(13,415)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/24/2025	5,528	2,089,036	377.89	42,069			24,761		23,608			(10,818)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/24/2025	26,069	9,851,895	377.91	198,128			116,612		111,117			(50,947)				03
MOZAIC2 Spread	Index		Index	NA																		
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/06/2024	10/27/2025	4,589	1,733,079	377.68	35,517			21,028		20,167			(9,055)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2024	10/28/2025	9,080	3,430,117	377.76	70,099			41,584		39,722			(17,822)				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2024	10/28/2025	4,743	1,792,265	377.91	36,281			21,522		20,457			(9,224)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/29/2026	170	1,002,115	5,893.06	139,733			112,411		80,500			(17,564)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/09/2025	117	644,796	5,498.39	60,677			35,013		49,425			(16,498)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/13/2025	313	1,811,893	5,788.24	105,832			61,604		76,614			(28,433)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/14/2025	382	2,231,996	5,841.24	107,220			62,545		83,047			(28,720)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/15/2025	405	2,349,904	5,806.82	76,250			44,573		95,734			(20,363)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/15/2025	441	2,562,822	5,816.4	156,138			91,274		101,966			(41,699)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/16/2025	404	2,356,385	5,829.75	82,530			48,346		91,008			(21,975)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	389	2,274,341	5,844.08	65,307			38,336		85,078			(17,338)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	463	2,715,843	5,862.84	91,428			53,670		96,800			(24,273)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	2,083	12,185,183	5,849.15	667,783			392,002		449,953			(177,287)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	817	4,782,156	5,854.53	284,771			167,167		174,161			(75,603)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/20/2025	367	2,146,249	5,843.79	119,469			70,564		81,449			(31,439)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/21/2025	365	2,122,059	5,819.92	102,382			60,593		85,805			(26,864)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/22/2025	355	2,074,715	5,846.08	63,437			37,619		78,958			(16,597)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/22/2025	663	3,871,844	5,836.98	213,957			126,882		150,738			(55,977)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/23/2025	493	2,851,993	5,789.32	94,373			56,077		125,001			(24,619)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/23/2025	427	2,472,220	5,792.32	138,350			82,208		107,594			(36,091)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	378	2,194,781	5,807.22	54,340			32,353		92,564			(14,135)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	419	2,432,035	5,807.29	91,451			54,448		102,553			(23,788)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	1,266	7,348,676	5,805.88	409,350			243,717		310,920			(106,478)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	521	3,026,412	5,808.74	186,485			111,029		127,176			(48,508)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/27/2025	364	2,103,716	5,778.17	115,293			69,044		96,094			(29,732)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/28/2025	290	1,685,786	5,804.25	71,582			42,949		72,748			(18,407)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/28/2025	533	3,100,976	5,815.13	178,098			106,859		130,424			(45,797)				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 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/29/2025	347	2,013,076	5,806.56	93,540			56,231		86,720			(23,985)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/29/2026	3,913	1,506,350	384.93	31,033			23,718		16,574			(4,702)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/28/2027	13,445	5,191,660	386.14	144,668			123,527		82,942			(13,591)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/30/2026	2,688	1,024,273	381	25,513			19,510		14,883			(3,859)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/28/2027	5,584	2,199,803	393.98	45,673			38,999		22,803			(4,291)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/30/2027	15,475	5,962,394	385.3	171,459			146,455		99,713			(16,074)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/30/2026	1,931	741,168	383.86	16,103			12,314		8,824			(2,436)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/21/2027	4,234	1,601,659	378.27	58,643			50,010		37,848			(5,550)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/25/2025	3,747	1,430,482	381.75	19,935			7,531		4,679			(7,974)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/21/2027	11,296	4,357,801	385.77	122,566			104,522		70,563			(11,599)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/22/2027	6,046	2,285,989	378.13	84,154			71,778		54,417			(7,956)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/30/2025	2,119	802,046	378.52	14,409			5,638		4,803			(5,638)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/22/2027	14,004	5,404,047	385.9	151,381			129,119		86,981			(14,311)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/22/2026	4,857	1,859,352	382.83	42,109			32,066		23,506			(6,456)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/24/2027	3,296	1,288,726	390.99	29,928			25,536		15,757			(2,823)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/25/2026	4,670	1,777,690	380.7	44,687			34,084		26,170			(6,817)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/25/2027	20,511	7,761,822	378.42	283,259			241,734		182,512			(26,695)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/26/2026	5,331	2,016,767	378.32	56,614			43,203		34,833			(8,621)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/25/2027	55,841	21,569,784	386.27	596,943			509,433		341,283			(56,256)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/26/2026	3,938	1,522,727	386.68	28,629			21,847		14,634			(4,360)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	11/07/2024	06/28/2027	5,366	2,030,147	378.36	74,314			63,454		47,971			(6,982)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/15/2026	5,397	1,346,022	249.4	25,744			20,610		17,488			(3,301)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/15/2025	3,898	966,590	248	14,616			8,544		6,296			(3,903)				03
SEP 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	09/30/2026	18,677	4,681,751	250.67	80,311			63,945		52,334			(10,521)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/02/2026	9,965	2,485,378	249.42	47,033			37,476		31,656			(6,144)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/05/2026	6,936	1,724,978	248.69	34,612			27,610		23,729			(4,502)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/07/2026	11,594	2,878,295	248.25	59,827			47,758		41,446			(7,759)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	11/06/2024	10/09/2026	17,856	4,448,393	249.13	86,422			69,038		58,887			(11,175)				03

STATEMENT AS OF MARCH 31, 2025 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)
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	11/06/2024	10/14/2026	19,991	4,985,625	249.39	95,358		76,314		64,763			(12,243)				03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	11/06/2024	10/03/2025	3,944	982,057	248.97	13,135		7,477		5,034			(3,637)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	10/29/2027	18,077	1,881,830	104.1	60,125		52,386		33,145			(5,010)				03
OCT 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	10/29/2027	50,992	5,348,601	104.89	153,283		133,555		81,319			(12,774)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/01/2027	30,450	3,166,484	103.99	102,707		89,525		56,990			(8,535)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/01/2027	46,358	4,862,053	104.88	139,585		121,669		74,191			(11,600)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/04/2027	23,190	2,411,545	103.99	78,267		68,249		43,451			(6,486)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/04/2027	43,307	4,539,045	104.81	131,698		114,841		70,277			(10,914)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/05/2027	38,268	4,000,120	104.53	120,658		105,229		65,293			(9,990)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/05/2027	109,612	11,548,681	105.36	310,201		270,534		161,144			(25,684)				03
OCT 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	10/31/2025	94,130	9,809,252	104.21	234,854		142,113		71,416			(60,048)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/04/2025	33,059	3,446,752	104.26	81,888		49,915		24,940			(20,702)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/04/2025	19,195	2,008,212	104.62	44,111		26,888		12,551			(11,152)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/06/2025	61,999	6,498,718	104.82	136,769		83,666		37,655			(34,383)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/06/2025	4,886	513,813	105.15	10,037		6,140		2,587			(2,523)				03
OCT 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	10/30/2026	62,354	6,486,109	104.02	192,551		155,170		92,515			(24,203)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/02/2026	20,631	2,158,430	104.62	58,200		46,949		26,793			(7,285)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/04/2026	17,753	1,852,176	104.33	52,389		42,289		24,683			(6,540)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/07/2024	11/06/2026	26,015	2,729,234	104.91	70,267		56,757		31,710			(8,747)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	10/31/2025	10,409	2,974,568	285.77	73,695		44,594		48,410			(18,843)				03
OCT 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	10/31/2025	14,276	4,099,026	287.12	90,512		54,770		56,112			(23,142)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/03/2025	5,730	1,641,989	286.58	38,102		23,183		24,261			(9,660)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2025	9,961	2,859,333	287.06	63,848		38,989		39,860			(16,096)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/06/2025	13,870	4,008,754	289.02	75,315		46,073		42,901			(18,934)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/06/2025	5,119	1,484,883	290.07	25,339		15,501		13,649			(6,370)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/07/2025	8,246	2,381,620	288.83	45,599		27,944		26,246			(11,432)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/04/2026	5,927	1,705,781	287.78	47,063		37,990		34,198			(5,875)				03
OCT 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	10/30/2026	5,007	1,434,401	286.49	42,808		34,498		31,837			(5,381)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2026	6,419	1,849,103	288.06	50,134		40,482		36,239			(6,249)				03

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NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/03/2026	6,469	1,856,093	286.91	54,083		43,642		39,939			(6,760)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/06/2026	5,592	1,619,221	289.58	39,812		32,158		27,906			(4,956)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/01/2027	5,887	1,682,222	285.77	59,808		52,132		47,293			(4,970)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/01/2027	8,796	2,535,182	288.21	79,431		69,236		60,883			(6,601)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/01/2027	5,600	1,655,941	295.69	34,218		29,826		23,409			(2,844)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/02/2027	8,564	2,510,879	293.18	59,950		52,263		42,771			(4,977)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/03/2027	11,912	3,509,881	294.64	77,193		67,303		53,758			(6,403)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/03/2027	6,268	1,857,042	296.29	37,042		32,296		25,120			(3,073)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/04/2027	9,190	2,627,927	285.96	92,634		80,777		73,068			(7,677)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/04/2027	7,743	2,234,795	288.64	68,521		59,751		52,223			(5,679)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/04/2027	5,628	1,664,594	295.79	34,216		29,837		23,403			(2,836)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2027	11,064	3,180,049	287.42	104,003		90,703		80,553			(8,611)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2027	17,977	5,206,168	289.6	151,727		132,325		114,122			(12,562)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2027	18,470	5,372,972	290.9	145,914		127,256		107,742			(12,081)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/08/2024	11/05/2027	9,372	2,780,363	296.68	54,262		47,323		36,554			(4,493)				03
OCT 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	10/31/2025	24,927	9,393,268	376.83	226,836		137,262		119,732			(57,998)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/04/2025	8,181	3,099,683	378.87	66,842		40,744		32,910			(16,898)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	10/29/2027	7,196	2,702,265	375.53	113,407		98,811		77,416			(9,451)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/06/2025	9,029	3,408,572	377.51	79,727		48,771		41,430			(20,043)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	10/29/2027	9,450	3,574,655	378.29	137,396		119,713		90,731			(11,450)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/07/2025	13,446	5,103,853	379.59	105,818		64,846		50,958			(26,528)				03
OCT 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	10/29/2027	8,659	3,303,163	381.48	114,469		99,737		72,532			(9,539)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/10/2025	8,772	3,331,293	379.78	68,594		42,256		32,961			(17,054)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/01/2027	12,278	4,639,531	377.86	181,107		157,862		120,235			(15,050)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/10/2025	1,356	524,892	387.04	6,849		4,219		2,375			(1,703)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/01/2027	7,584	2,973,621	392.11	71,741		62,533		38,872			(5,962)				03
OCT 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	10/30/2026	14,843	5,611,098	378.02	173,074		139,474		112,820			(21,755)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/03/2027	13,580	5,270,852	388.14	146,254		127,517		84,408			(12,132)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	11/11/2024	11/04/2026	7,515	2,834,242	377.12	91,013		73,466		60,237			(11,361)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/04/2027	10,580	3,994,785	377.59	157,320			137,184		104,904			(13,038)				03
NOV 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/05/2027	15,317	5,816,624	379.76	213,819			186,477		138,719			(17,704)				03
NOV 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/05/2027	7,081	2,765,881	390.58	70,602			61,574		39,239			(5,846)				03
NOV 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/08/2027	8,107	3,109,517	383.55	101,097			88,205		62,386			(8,347)				03
NOV 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/10/2027	15,064	5,884,603	390.63	150,343			131,206		83,640			(12,391)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/06/2026	6,572	2,494,792	379.63	72,288			58,390		46,026			(8,999)				03
NOV 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	11/10/2026	3,277	1,245,217	379.93	35,725			28,894		22,669			(4,423)				03
OCT 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	10/29/2025	9,703	3,679,692	379.25	76,941			46,385		36,933			(19,785)				03
OCT 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/11/2024	10/28/2027	10,896	4,146,682	380.58	147,963			128,902		94,851			(12,342)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/04/2027	971	5,975,943	6,156.64	924,651			806,302		544,749			(76,629)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/05/2027	494	2,984,941	6,046.43	503,741			439,325		305,394			(41,708)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/10/2027	751	4,797,192	6,391.91	616,822			538,307		340,956			(50,837)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/30/2025	620	3,714,289	5,994.85	301,091			181,856		98,150			(77,203)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/31/2025	610	3,561,358	5,834.37	366,563			221,813		144,607			(93,724)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/05/2025	509	3,010,641	5,911.68	279,589			170,730		102,921			(70,485)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/07/2025	1,081	6,606,346	6,111.95	451,823			276,883		127,076			(113,270)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/10/2025	442	2,738,955	6,195.47	162,552			100,136		40,681			(40,414)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/23/2026	41	222,520	5,424.66	48,450			38,952		31,232			(6,150)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/30/2026	579	3,483,064	6,015.55	451,448			363,807		235,536			(56,746)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/06/2026	601	3,616,663	6,022.05	469,387			379,146		244,915			(58,430)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	11/10/2026	223	1,411,239	6,326.44	133,467			107,949		59,473			(16,523)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/28/2027	578	3,807,151	6,244.31	517,950			451,227		297,089			(43,203)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/29/2027	511	3,040,928	5,945.7	550,760			479,875		341,867			(45,897)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	11/11/2024	10/29/2027	485	3,057,440	6,302.83	419,486			365,497		236,434			(34,957)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/12/2024	05/10/2027	4,885	1,600,511	327.65	68,290			57,899		52,505			(6,776)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/12/2024	05/10/2027	4,861	1,627,165	334.76	51,669			43,808		36,538			(5,127)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/12/2024	05/10/2027	4,346	1,495,598	344.14	30,943			26,235		19,088			(3,070)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/12/2024	05/12/2027	6,011	2,040,559	339.46	52,658			44,664		34,927			(5,214)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	11/12/2024	05/14/2027	7,766	2,546,973	327.96	107,561			91,267		82,455			(10,626)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/14/2027	7,773	2,601,249	334.67	83,089		70,502		58,909			(8,209)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/14/2027	6,807	2,293,729	336.99	66,227		56,195		45,512			(6,543)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/17/2027	6,100	2,054,669	336.82	59,843		50,808		41,303			(5,893)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/14/2025	3,971	1,304,265	328.46	28,987		6,886		8,955			(14,414)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/18/2027	3,692	1,213,745	328.79	49,651		42,163		37,778			(4,884)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/20/2027	3,828	1,302,621	340.3	32,499		27,608		21,384			(3,190)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/15/2025	3,975	1,310,498	329.7	26,234		6,342		6,851			(12,973)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/21/2027	11,299	3,705,974	327.98	156,836		133,259		120,401			(15,376)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/16/2025	5,729	1,894,992	330.75	34,663		8,524		7,766			(17,047)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/21/2027	14,671	4,909,020	334.6	158,010		134,257		112,310			(15,491)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/23/2025	7,463	2,451,212	328.45	55,450		15,176		18,630			(26,266)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/21/2027	8,824	2,980,554	337.79	83,384		70,849		56,855			(8,175)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/08/2026	4,721	1,576,022	333.85	39,796		29,626		23,449			(6,633)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/24/2027	6,271	2,071,275	330.28	80,021		68,031		59,954			(7,820)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/15/2026	5,007	1,662,855	332.13	46,462		34,740		28,673			(7,645)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/21/2026	3,454	1,137,448	329.32	37,026		27,786		24,370			(6,026)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/22/2026	6,807	2,264,438	332.67	61,806		46,411		37,894			(10,041)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/12/2024	05/07/2027	8,563	2,842,767	332	101,381		85,904		74,126			(10,093)				03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/10/2025	5,059	883,973	174.73	29,596		17,431		9,280			(8,171)				03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/24/2025	5,615	990,091	176.32	28,245		17,113		7,590			(7,477)				03
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2025	11,585	2,048,821	176.85	56,651		35,564		14,958			(14,163)				03
OCT 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/14/2026	7,001	1,237,657	176.79	45,855		37,014		16,541			(5,938)				03
OCT 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/23/2026	7,842	1,387,847	176.98	50,972		41,270		18,205			(6,516)				03
NOV 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	11/10/2026	7,695	1,359,944	176.74	51,400		41,860		18,747			(6,407)				03
SEP 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57PNE97	11/14/2024	09/16/2026	4,440	873,377	196.71	22,288		17,811		9,082			(3,007)				03
SEP 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57PNE97	11/14/2024	09/21/2026	4,638	916,432	197.59	21,799		17,452		8,556			(2,919)				03
SEP 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57PNE97	11/14/2024	09/25/2026	7,960	1,572,037	197.5	37,888		30,378		14,962			(5,044)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57PNE97	11/14/2024	10/02/2026	4,517	886,263	196.22	23,938		19,242		10,084			(3,154)				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 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2024	10/07/2026	6,319	1,241,060	196.41	33,110		26,661		13,896			(4,331)				03
OCT 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2024	10/08/2025	7,823	1,531,172	195.72	25,817		15,139		5,660			(7,171)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	08/28/2026	7,651	2,739,953	358.11	74,063		58,748		33,475			(10,287)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/09/2026	2,919	1,047,663	358.94	27,524		21,936		12,249			(3,753)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/16/2026	2,437	879,576	360.93	21,226		16,962		8,971			(2,864)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/21/2026	2,909	1,053,938	362.35	23,938		19,165		9,736			(3,206)				03
SEP 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/30/2026	5,536	2,003,636	361.95	46,666		37,483		19,342			(6,167)				03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/12/2025	2,490	888,610	356.82	17,931		9,968		5,029			(5,415)				03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/14/2024	09/29/2025	3,022	1,088,219	360.08	18,193		10,454		4,332			(5,198)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/12/2027	19,912	2,085,402	104.73	53,743		47,130		32,907			(4,442)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/12/2027	24,346	2,569,685	105.55	58,746		51,517		34,707			(4,855)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/07/2025	58,454	6,157,496	105.34	91,947		57,142		28,672			(23,376)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/07/2025	41,882	4,435,332	105.9	57,421		35,685		16,062			(14,598)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/10/2025	38,062	4,016,290	105.52	57,588		35,972		17,523			(14,518)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/12/2025	32,878	3,449,198	104.91	57,635		36,122		19,714			(14,449)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/06/2026	19,289	2,035,976	105.55	39,967		32,508		20,192			(5,010)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/12/2026	24,162	2,551,248	105.59	49,894		40,660		25,231			(6,202)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/05/2027	27,660	2,906,249	105.07	71,169		62,356		42,862			(5,920)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/05/2027	63,684	6,739,711	105.83	147,429		129,171		85,852			(12,263)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/08/2027	23,423	2,468,553	105.39	57,714		50,586		34,312			(4,787)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/08/2027	45,209	4,802,124	106.22	99,099		86,860		56,766			(8,220)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/10/2027	34,556	3,641,904	105.39	85,216		74,711		50,678			(7,056)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	11/13/2024	11/10/2027	44,567	4,733,488	106.21	97,914		85,844		56,139			(8,107)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/12/2027	4,560	1,358,055	297.81	23,120		20,294		16,454			(1,912)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/12/2027	6,788	2,037,525	300.16	29,936		26,276		20,483			(2,476)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/07/2025	9,807	2,833,586	288.93	48,251		30,072		30,791			(12,302)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/07/2025	15,058	4,376,361	290.64	63,242		39,414		37,051			(16,124)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2025	18,897	5,469,094	289.42	89,382		55,989		55,890			(22,596)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2025	6,742	1,959,817	290.68	28,317		17,738		16,652			(7,159)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	11/15/2024	11/12/2025	7,463	2,156,603	288.98	36,866		23,170		23,572			(9,268)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/13/2025	11,618	3,360,091	289.22	56,230		35,398		35,595			(14,097)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/13/2025	8,744	2,549,272	291.54	34,015		21,413		19,183			(8,527)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/14/2025	8,544	2,464,976	288.52	44,085		27,798		28,838			(11,021)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2026	13,573	3,944,990	290.64	83,884		68,410		62,199			(10,471)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/13/2026	8,546	2,462,936	288.21	61,699		50,365		47,969			(7,670)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/06/2026	4,917	1,423,535	289.53	32,549		26,511		24,640			(4,086)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/13/2026	3,258	943,890	289.68	21,473		17,528		16,228			(2,669)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/05/2027	1,005	291,186	289.72	7,910		6,937		6,331			(659)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/08/2027	6,445	1,863,578	289.16	52,267		45,854		42,150			(4,340)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/08/2027	11,486	3,352,208	291.84	80,980		71,044		63,066			(6,723)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/08/2027	5,700	1,700,879	298.38	27,875		24,455		19,644			(2,314)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/09/2027	14,476	4,293,363	296.59	78,603		68,968		57,026			(6,520)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/09/2027	5,140	1,544,483	300.5	22,204		19,482		15,062			(1,842)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2027	13,885	4,018,362	289.4	111,359		97,721		89,519			(9,229)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2027	5,312	1,551,462	292.09	37,022		32,488		28,711			(3,068)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/10/2027	7,133	2,129,317	298.5	34,668		30,423		24,403			(2,873)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/12/2027	25,309	7,300,588	288.46	213,100		187,050		173,284			(17,628)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/15/2024	11/12/2027	42,002	12,219,744	290.93	311,237		273,191		245,464			(25,746)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/18/2024	11/14/2025	151,045	49,903,843	330.39	1,202,320		760,242		682,459			(301,417)				03
NOV 25 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/18/2024	11/13/2026	18,208	6,015,685	330.39	200,832		164,166		147,154			(25,000)				03
NOV 26 JPMorgan MOZAI C2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	11/18/2024	11/14/2025	179,172	67,107,130	374.54	1,549,839		979,982		1,081,989			(388,539)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	11/18/2024	11/13/2026	23,907	8,954,263	374.54	280,194		229,038		220,644			(34,879)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	JPIMorgan Chase Bank	7H6GLXDRUGQFU57PNE97	11/18/2024	11/14/2025	107,634	30,866,343	286.77	838,473		530,176		268,080			(210,202)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	11/18/2024	11/14/2025	127,987,611	127,987,611	5,870.62	4,991,517		3,156,196		1,589,952			(1,251,355)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	11/18/2024	11/14/2025	99,468,709	99,468,709	5,870.62	4,525,826		2,861,734		1,317,508			(1,134,608)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	11/18/2024	11/14/2025	6,887,456	6,887,456	5,870.62	329,909		208,606		92,869			(82,707)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	11/18/2024	11/14/2025	25,552,689	25,552,689	5,870.62	1,239,305		783,628		345,750			(310,689)				03
NOV 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global	0Z3V05H267GRS05BHJ91	11/18/2024	11/14/2025	33,302,097	33,302,097	5,870.62	1,768,341		1,118,143		460,609			(443,317)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	11/18/2024	11/14/2025	25,381,828	25,381,828	5,870.62	1,472,146		930,856		354,379			(369,062)				03
NOV 25 IUL Rainbow ...	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	023V05H267GRS05BHJ91	11/18/2024	11/14/2025	8,186,421	8,186,421	5,870.62	347,104		219,478		105,640			(87,018)				03
NOV 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	1,069	6,904,874	6,457.68	199,105		126,248		41,185			(50,054)				03
NOV 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	135	878,251	6,501.71	22,826		14,473		4,354			(5,738)				03
NOV 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	2,388	15,558,011	6,516.39	390,383		247,534		72,379			(98,141)				03
NOV 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	132	859,161	6,531.06	20,809		13,194		3,747			(5,231)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	8,084	47,455,861	5,870.62	1,729,976		1,096,940		1,863,071			(434,910)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	616	3,653,772	5,929.33	139,555		88,489		123,963			(35,084)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	10,665	62,611,689	5,870.62	2,867,568		1,818,263		2,458,074			(720,897)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	1,250	7,336,807	5,870.62	375,662		238,199		288,036			(94,440)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	117	692,951	5,899.97	34,025		21,575		25,321			(8,554)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	741	4,347,781	5,870.62	232,193		147,228		170,690			(58,373)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	3,959	23,242,489	5,870.62	1,314,151		833,274		912,477			(330,373)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	4,633	27,197,056	5,870.62	1,564,986		992,323		1,067,730			(393,432)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	174	1,027,185	5,899.97	62,669		39,737		37,534			(15,755)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	2,146	12,598,820	5,870.62	862,831		547,103		494,617			(216,913)				03
NOV 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/13/2026	1,060	6,578,063	6,208.18	644,701		527,727		338,478			(80,364)				03
NOV 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	404	2,373,726	5,870.62	74,576		47,287		93,190			(18,748)				03
NOV 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025	1,036	6,478,415	6,252.21	292,234		185,299		82,412			(73,467)				03
NOV 25 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/18/2024	11/14/2025	26,523	2,765,506	104.27	57,289		36,326		20,599			(14,402)				03
NOV 26 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/18/2024	11/13/2026	11,877	1,238,363	104.27	31,983		26,180		16,873			(3,987)				03
NOV 25 Global H-Factor Index	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	11/18/2024	11/14/2025	305,004	74,625,417	244.67	1,418,270		899,294		914,758			(356,548)				03
OCT 25 Morgan Stanley 3D Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	10/24/2025	1,602	1,198,628	748.38	46,736		28,653		22,919			(12,518)				03
OCT 25 Morgan Stanley 3D Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	10/31/2025	1,115	826,695	741.59	34,134		21,197		17,206			(8,956)				03
NOV 25 Morgan Stanley 3D Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	11/07/2025	976	732,618	750.61	28,959		18,203		14,167			(7,447)				03
NOV 25 Morgan Stanley 3D Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	11/19/2025	1,218	909,737	746.88	37,321		23,918		18,953			(9,279)				03
OCT 26 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	11/19/2024	10/30/2026	4,634	1,134,759	244.87	27,388		22,352		22,901			(3,486)				03
NOV 26 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJISFPUBMPRO8K5P83	11/19/2024	11/04/2026	9,027	2,206,243	244.41	55,244		45,157		46,564			(6,983)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	11/06/2026	10,996	2,703,200	245.84	61,027		49,915		50,389			(7,692)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/16/2026	14,343	3,575,984	249.32	61,101		49,639		46,893			(7,935)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/19/2026	8,575	2,144,259	250.06	34,557		28,103		26,232			(4,469)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/21/2026	14,604	3,623,435	248.12	68,199		55,497		53,757			(8,794)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/22/2026	4,462	1,104,228	247.45	21,911		17,836		17,476			(2,821)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/23/2026	38,383	9,456,897	246.38	203,432		165,652		165,509			(26,156)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/26/2026	10,314	2,531,488	245.45	58,478		47,665		48,355			(7,487)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/28/2026	22,975	5,660,160	246.36	122,458		99,877		99,779			(15,633)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/29/2026	5,201	1,282,176	246.54	27,356		22,318		22,252			(3,487)				03
OCT 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	10/30/2026	18,807	4,590,803	244.1	117,168		95,624		99,078			(14,915)				03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	11/19/2024	11/06/2025	7,586	1,863,575	245.65	31,559		19,804		19,351			(8,138)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/14/2025	17,564	5,062,023	288.2	111,884		71,948		61,839			(28,526)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/14/2025	7,870	2,276,425	289.27	45,801		29,453		24,008			(11,677)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/17/2025	6,070	1,751,241	288.53	37,752		24,391		20,607			(9,544)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/13/2025	44,688	4,687,805	104.9	91,477		58,732		27,004			(23,389)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/17/2025	6,026	1,746,527	289.83	33,565		21,685		17,154			(8,486)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/14/2025	97,188	10,154,221	104.48	218,285		140,370		69,627			(55,653)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/19/2025	9,404	2,717,912	289.02	56,235		36,443		30,057			(14,137)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/17/2025	37,325	3,906,760	104.67	80,658		52,111		25,095			(20,391)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/20/2025	20,347	5,871,408	288.56	126,560		82,141		69,270			(31,728)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/19/2025	36,106	3,782,839	104.77	76,509		49,581		23,508			(19,234)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/21/2025	15,057	4,361,057	289.64	85,673		55,688		44,462			(21,418)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/20/2025	51,156	5,360,174	104.78	108,247		70,255		33,290			(27,137)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/21/2025	3,701	1,076,700	290.89	18,877		12,270		9,169			(4,719)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/18/2026	13,695	3,959,498	289.12	107,369		88,631		71,743			(13,384)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/13/2026	17,736	1,858,039	104.76	47,054		38,785		22,546			(5,906)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/13/2026	6,676	1,931,727	289.35	51,473		42,427		34,169			(6,461)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	11/22/2024	11/20/2026	15,691	4,553,043	290.17	115,485		95,387		75,505			(14,356)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/21/2024	11/17/2026	22,647	2,370,917	104.69	60,853		50,218		29,376			(7,596)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/20/2026	612	178,530	291.63	4,120		3,403		2,602			(512)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/20/2026	26,081	2,731,461	104.73	69,714		57,582		33,616			(8,666)				03
OCT 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	10/07/2027	687	199,034	289.66	6,019		5,293		4,281			(518)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/05/2027	4,477	471,723	105.37	12,181		10,752		6,570			(1,021)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/15/2027	13,537	3,920,534	289.62	120,478		106,474		86,267			(10,003)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/15/2027	5,394	1,605,992	297.74	31,339		27,696		19,617			(2,602)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/16/2027	9,008	2,638,913	292.96	67,738		59,872		46,074			(5,619)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/16/2027	6,313	1,889,739	299.32	33,524		29,631		20,403			(2,781)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/17/2027	5,729	1,699,209	296.59	35,463		31,349		22,711			(2,939)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/18/2027	18,155	5,270,841	290.32	156,135		138,037		110,755			(12,927)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/12/2027	58,228	6,086,026	104.52	177,538		156,845		99,858			(14,781)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/19/2027	17,474	5,029,628	287.83	169,850		150,180		124,797			(14,050)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/12/2027	107,088	11,281,668	105.35	292,670		258,557		158,342			(24,367)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/19/2027	15,462	4,489,133	290.34	132,970		117,571		94,249			(10,999)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/15/2027	39,031	4,069,361	104.26	123,142		108,829		70,150			(10,224)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/19/2027	8,047	2,350,482	292.08	63,333		55,998		43,751			(5,239)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/18/2027	35,267	3,686,424	104.53	107,528		95,064		60,546			(8,903)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/22/2024	11/19/2027	7,941	2,367,843	298.19	45,024		39,810		28,016			(3,724)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/18/2027	62,857	6,616,987	105.27	173,926		153,765		94,611			(14,401)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/19/2027	37,436	3,920,332	104.72	111,373		98,475		62,191			(9,213)				03
NOV 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	11/21/2024	11/19/2027	85,789	9,052,499	105.52	229,572		202,986		123,470			(18,990)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/04/2027	5,495	1,875,692	341.37	49,012		42,345		29,365			(4,800)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/07/2027	9,110	3,002,432	329.57	129,273		111,747		91,036			(12,619)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/29/2025	5,236	1,713,239	327.18	49,379		15,650		17,396			(24,285)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/08/2027	6,844	2,256,086	329.64	96,912		83,788		68,209			(9,450)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/05/2025	7,254	2,370,678	326.83	70,795		24,219		26,738			(33,534)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/10/2027	5,661	1,940,040	342.71	47,948		41,468		28,189			(4,665)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/11/2025	10,293	3,362,280	326.67	102,308		37,061		40,273			(46,978)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/11/2027	23,500	7,744,813	329.57	333,931		288,854		235,426			(32,456)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/13/2025	7,518	2,451,146	326.05	78,184		28,825		32,562			(35,538)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/29/2026	10,220	3,361,236	328.88	123,154		95,062		75,089			(20,226)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/14/2027	6,961	2,306,630	331.36	92,791		80,306		64,089			(8,989)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/04/2026	5,478	1,805,363	329.56	64,203		49,717		38,749			(10,430)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/15/2027	6,446	2,131,595	330.69	88,115		76,272		61,365			(8,527)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/11/2026	5,637	1,855,406	329.17	67,583		52,524		41,300			(10,842)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/15/2026	5,666	1,879,985	331.8	60,173		46,860		34,889			(9,585)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/25/2027	9,557	3,155,056	330.12	132,177		114,001		92,153			(13,087)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/28/2027	6,449	2,098,777	325.42	105,577		91,107		77,659			(10,419)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/28/2027	8,782	2,907,152	331.05	117,498		101,394		81,043			(11,595)				03
MAY 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	05/28/2027	4,741	1,601,984	337.92	48,592		41,932		30,544			(4,795)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/01/2027	5,247	1,746,065	332.8	65,897		56,905		44,503			(6,475)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/04/2027	11,597	3,777,331	325.71	188,455		162,822		138,389			(18,456)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	11/25/2024	06/04/2027	11,572	3,844,487	332.21	148,822		128,579		101,349			(14,575)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/22/2026	4,671	1,901,078	407.03	58,228		47,741		36,613			(7,551)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/18/2027	5,285	2,175,480	411.65	67,687		59,668		46,652			(5,774)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/23/2026	3,750	1,526,960	407.21	46,486		38,126		29,181			(6,020)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/18/2027	6,402	2,706,604	422.79	56,861		50,123		36,637			(4,851)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/19/2027	4,896	2,076,078	424.02	41,696		36,760		26,668			(3,554)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/20/2027	3,968	1,664,291	419.48	39,512		34,840		25,989			(3,364)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/21/2027	3,919	1,586,371	404.77	61,911		54,597		44,316			(5,267)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/21/2027	5,169	2,116,156	409.4	71,078		62,680		49,629			(6,046)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/21/2027	3,836	1,615,423	421.08	36,173		31,899		23,593			(3,077)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/22/2027	4,712	1,897,321	402.63	79,261		69,906		57,353			(6,736)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/22/2027	11,599	4,724,197	407.29	170,205		150,115		120,165			(14,465)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/22/2027	3,474	1,459,069	419.98	34,029		30,013		22,345			(2,892)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/15/2025	5,738	2,337,508	407.34	50,900		31,141		20,815			(14,227)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/16/2025	4,960	2,025,468	408.33	41,702		25,563		16,562			(11,620)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	11/22/2024	10/13/2027	3,441	1,454,178	422.65	30,594		26,952		19,707			(2,622)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/17/2025	3,761	1,533,104	407.58	33,011			20,275		13,470			(9,170)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/14/2027	4,509	1,844,489	409.1	62,418			54,994		43,568			(5,345)				03
Compass Index	Index		Index	International																		
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/21/2025	5,119	2,086,365	407.58	45,128			27,930		18,635			(12,383)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/14/2027	4,556	1,928,233	423.26	39,721			34,997		25,469			(3,401)				03
Compass Index	Index		Index	International																		
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/23/2025	5,508	2,222,619	403.5	60,438			37,545		28,188			(16,483)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/15/2027	11,409	4,638,354	406.57	170,523			150,261		120,742			(14,588)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/15/2026	3,523	1,439,692	408.61	41,213			33,714		25,428			(5,399)				03
Compass Index	Index		Index	International																		
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/15/2027	16,292	6,700,644	411.28	210,837			185,785		145,474			(18,037)				03
Compass Index	Index		Index	International																		
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/19/2026	4,209	1,720,119	408.69	49,231			40,325		30,408			(6,412)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	11/22/2024	10/18/2027	3,758	1,529,043	406.84	55,838			49,222		39,475			(4,763)				03
Compass Index	Index		Index	International																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/09/2027	11,975	4,563,076	381.04	151,009			131,498		95,320			(14,276)				03
MOZAIC2 Call	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/03/2025	4,171	1,563,191	374.75	41,588			26,498		24,205			(11,041)				03
MOZAIC2 Spread	Index		Index	NA																		
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/10/2026	5,397	2,081,592	385.67	40,696			32,183		22,131			(6,229)				03
MOZAIC2 Call	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/09/2027	27,441	10,656,589	388.34	271,121			236,092		152,924			(25,631)				03
MOZAIC2 Call	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/04/2025	4,450	1,670,458	375.41	42,895			27,377		24,463			(11,355)				03
MOZAIC2 Spread	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/09/2027	4,759	1,854,829	389.76	44,734			38,954		24,648			(4,229)				03
MOZAIC2 Call	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/12/2027	15,552	6,063,056	389.85	146,036			127,227		80,429			(13,763)				03
MOZAIC2 Call	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/12/2027	4,040	1,600,453	396.14	30,261			26,363		14,887			(2,852)				03
MOZAIC2 Call	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/13/2027	3,629	1,387,424	382.32	43,983			38,324		27,283			(4,141)				03
MOZAIC2 Call	Index		Index	NA																		
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	07/14/2027	6,729	2,621,213	389.56	63,922			55,706		35,393			(6,011)				03
MOZAIC2 Call	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/04/2025	4,449	1,671,155	375.64	42,353			27,031		23,978			(11,211)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/05/2025	4,522	1,701,169	376.24	41,688			26,651		23,183			(11,003)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/05/2025	7,640	2,875,096	376.32	70,135			44,837		38,898			(18,511)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/06/2025	4,085	1,537,241	376.31	37,582			24,066		20,863			(9,890)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/06/2025	7,989	3,008,240	376.56	72,458			46,398		39,911			(19,068)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/07/2025	5,001	1,890,535	378.02	41,860			26,849		21,963			(10,984)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/07/2025	3,683	1,393,397	378.33	30,311			19,442		15,719			(7,953)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/07/2025	4,010	1,516,332	378.18	33,279			21,345		17,351			(8,732)				03
MOZAIC2 Spread	Index		Index	NA																		
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	11/26/2024	11/07/2025	7,205	2,725,481	378.27	59,442			38,126		30,922			(15,597)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/07/2025	13,364	5,054,696	378.23	110,521		70,888		57,566			(29,000)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/10/2025	3,755	1,419,894	378.09	31,433		20,259		16,527			(8,176)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/11/2025	3,965	1,498,319	377.87	33,664		21,731		17,851			(8,731)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/11/2025	3,556	1,345,009	378.23	29,586		19,099		15,493			(7,674)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/13/2026	7,825	3,034,869	387.86	53,286		42,196		27,613			(8,115)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/12/2025	4,307	1,620,367	376.19	40,144		25,955		22,551			(10,382)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2025	5,310	2,032,878	382.81	24,959		10,680		5,980			(10,448)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/14/2026	1,416	556,019	392.58	7,620		6,037		3,514			(1,158)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/12/2025	8,778	3,305,533	376.58	80,141		51,815		44,429			(20,726)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2027	7,621	2,891,530	379.44	100,819		87,697		65,004			(9,602)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/30/2025	5,339	2,013,243	377.05	46,720		29,566		25,074			(12,552)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/03/2025	6,914	2,661,878	385	27,241		11,729		5,227			(11,350)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	11/12/2025	7,417	2,794,634	376.81	66,823		43,205		36,792			(17,282)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2027	31,822	12,280,991	385.93	339,857		295,622		199,007			(32,367)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/30/2025	4,887	1,842,354	377	42,858		27,122		23,053			(11,514)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/11/2025	4,202	1,612,912	383.81	18,743		8,451		4,435			(7,531)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2027	15,079	5,862,151	388.76	146,116		127,098		81,688			(13,916)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/30/2025	14,770	5,569,820	377.11	128,792		81,504		68,979			(34,601)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2026	3,637	1,379,708	379.32	36,410		28,688		22,488			(5,650)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2027	3,936	1,548,155	393.37	32,390		28,174		16,692			(3,085)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/31/2025	4,177	1,566,608	375.09	40,764		25,841		23,386			(10,919)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2026	8,372	3,217,029	384.26	66,976		52,773		37,336			(10,393)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/06/2027	3,540	1,350,176	381.37	44,113		38,395		27,697			(4,183)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/31/2025	6,625	2,485,781	375.24	64,125		40,651		36,616			(17,176)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/02/2026	4,283	1,664,265	388.62	27,751		21,866		13,969			(4,306)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/06/2027	10,877	4,232,582	389.14	104,308		90,789		58,017			(9,892)				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	10/31/2025	3,761	1,411,906	375.42	36,029		22,840		20,467			(9,651)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/07/2026	3,549	1,376,633	387.89	23,991		18,947		12,348			(3,691)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGQFUS7RNE97	11/26/2024	07/07/2027	3,641	1,430,992	393.04	30,437		26,497		15,815			(2,884)				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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OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFUS7RNE97	11/26/2024	10/31/2025	15,131	5,678,399	375.28	146,166		92,659		83,348			(39,152)				03
JUL 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFUS7RNE97	11/26/2024	07/09/2026	5,411	2,077,743	383.99	44,153		34,901		24,875			(6,770)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	814	4,843,005	5,950.88	290,733		190,191		155,352			(75,406)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2026	193	1,181,086	6,117.4	138,617		115,221		70,082			(17,546)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/30/2025	425	2,461,221	5,786.07	122,068		77,947		111,523			(33,091)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	419	2,397,100	5,716.5	61,218		39,157		127,041			(16,545)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	782	4,470,626	5,715.67	173,892		111,228		237,350			(46,998)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	604	3,449,261	5,714.67	185,172		118,444		183,514			(50,047)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	758	4,323,486	5,705.84	267,623		171,182		234,351			(72,330)				03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025	1,118	6,400,994	5,723.81	447,223		286,062		333,994			(120,871)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/03/2025	440	2,499,092	5,685.31	192,079		123,479		142,681			(51,450)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/04/2025	432	2,449,312	5,671.28	176,829		113,863		144,281			(47,224)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/05/2025	454	2,621,965	5,772.33	77,928		50,261		125,160			(20,750)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/06/2025	486	2,830,795	5,830.68	128,716		83,153		118,604			(34,172)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	429	2,565,476	5,982.92	63,222		40,909		73,026			(16,735)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	651	3,894,790	5,981.77	141,063		91,276		111,223			(37,340)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	669	3,973,855	5,941.68	206,274		133,472		126,597			(54,602)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	612	3,659,646	5,981.28	196,606		127,215		104,651			(52,043)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	1,168	6,993,384	5,987.23	406,411		262,972		196,674			(107,579)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025	545	3,266,370	5,995.54	193,099		124,946		89,727			(51,114)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025	226	1,346,543	5,949.73	71,703		46,617		42,583			(18,814)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025	531	3,182,898	5,995.4	182,408		118,592		88,829			(47,862)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/11/2025	398	2,382,558	5,982.87	98,044		63,843		69,189			(25,651)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/12/2025	672	3,994,243	5,945.23	224,300		146,283		128,973			(58,513)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2025	462	2,760,163	5,972.31	103,002		67,279		83,235			(26,792)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025	455	2,674,681	5,882.04	92,567		60,556		102,142			(24,009)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/27/2024	11/14/2025	531	3,135,183	5,906.97	164,934			107,896		112,577			(42,778)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/27/2024	11/14/2025	561	3,297,560	5,877.48	212,133			138,773		127,332			(55,020)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/14/2025	17,839	6,707,822	376.03	191,943			126,660		95,101			(50,218)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/12/2027	11,080	4,164,401	375.84	186,370			166,029		118,458			(15,647)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/12/2027	17,869	6,796,159	380.33	264,284			235,440		158,557			(22,188)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/19/2025	15,137	5,710,675	377.26	153,643			102,135		73,440			(39,621)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/15/2027	12,561	4,812,446	383.13	171,205			152,571		98,904			(14,333)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/21/2025	22,135	8,335,872	376.6	233,077			155,385		114,207			(59,763)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/18/2027	14,952	5,709,015	381.82	212,170			189,143		124,866			(17,714)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/19/2027	16,669	6,296,313	377.72	266,375			237,491		165,603			(22,218)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/26/2025	15,473	5,872,822	379.56	140,028			94,008		62,240			(35,400)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/22/2027	16,208	6,224,533	384.05	215,561			192,252		123,072			(17,930)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/28/2025	12,920	4,912,347	380.22	113,177			76,189		49,200			(28,452)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/24/2027	14,133	5,444,610	385.23	181,473			161,886		101,920			(15,067)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	12/02/2025	4,654	1,773,916	381.17	38,906			26,332		16,422			(9,673)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/26/2027	11,077	4,240,042	382.79	153,190			136,687		89,106			(12,695)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/13/2026	7,436	2,804,909	377.23	98,223			81,992		59,695			(12,486)				03
NOV 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/29/2027	10,467	4,038,014	385.79	132,406			118,180		73,871			(10,943)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/20/2026	11,250	4,232,137	376.2	154,908			129,560		95,870			(19,499)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	12/02/2027	12,921	5,021,356	388.63	150,009			133,936		80,233			(12,363)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	11/12/2025	12,117	4,580,374	378.01	117,293			77,167		54,008			(30,867)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/03/2024	12/02/2026	12,649	4,814,382	380.61	148,627			124,708		86,107			(18,400)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	11/13/2025	764	4,666,650	6,108.5	331,673			218,537		94,184			(87,028)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	11/14/2025	716	4,287,529	5,988.42	370,851			244,719		124,310			(97,025)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	11/20/2025	1,133	6,781,077	5,983.69	595,426			396,384		204,782			(153,110)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	11/21/2025	594	3,589,687	6,039.38	290,236			193,491		93,345			(74,419)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	11/26/2025	899	5,515,071	6,137.13	383,836			257,688		109,737			(97,037)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	12/03/2024	12/01/2025	748	4,570,442	6,110.87	334,417			226,033		101,407			(83,373)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	12/02/2025	268	1,665,528	6,204.24	104,344		70,619		27,879			(25,942)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/13/2026	379	2,323,317	6,126.73	279,428		233,252		135,876			(35,521)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/24/2026	564	3,499,936	6,206.66	390,253		326,748		184,336			(48,849)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/27/2026	529	3,323,407	6,282.79	343,153		287,545		156,012			(42,775)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	12/02/2026	89	562,999	6,297.53	57,456		48,209		26,076			(7,113)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/12/2027	771	4,738,365	6,145.58	757,041		674,417		440,755			(63,558)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/15/2027	661	4,239,059	6,417.76	542,485		483,443		294,509			(45,417)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/18/2027	576	3,668,340	6,367.43	491,151		437,844		270,758			(41,005)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/19/2027	1,155	7,270,931	6,293.38	1,036,285		923,917		582,883			(86,437)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/24/2027	679	4,314,188	6,351.68	588,096		524,621		326,479			(48,827)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	11/26/2027	722	4,595,519	6,364.72	620,924		554,029		343,713			(51,458)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	12/03/2024	12/02/2027	894	5,749,263	6,434.47	735,582		656,770		400,905			(60,625)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/15/2025	416	2,459,540	5,906.11	244,067		155,101		77,356			(70,858)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/20/2025	247	1,486,631	6,027.29	124,178		79,632		33,603			(35,480)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/09/2026	213	1,309,317	6,144.43	157,122		130,583		69,841			(21,137)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/15/2026	230	1,443,115	6,286.44	149,705		124,643		61,500			(19,961)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/20/2026	182	1,132,680	6,220.44	126,935		105,841		54,530			(16,800)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/08/2027	236	1,456,868	6,177.88	231,323		206,018		125,980			(20,154)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/08/2027	260	1,645,112	6,336.86	230,027		204,865		119,179			(20,041)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/14/2027	214	1,349,481	6,316.02	192,582		171,637		100,898			(16,682)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/15/2027	228	1,405,424	6,168.74	225,834		201,296		123,712			(19,543)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WFEA76	12/05/2024	10/20/2027	270	1,712,444	6,348.97	239,066		213,215		124,320			(20,589)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/24/2025	10,485	4,232,710	403.7	128,030		82,678		52,985			(36,121)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/28/2025	7,072	2,861,085	404.54	83,193		54,088		33,891			(23,181)				03
OCT 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/30/2026	6,447	2,601,941	403.57	100,546		84,080		59,623			(13,115)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/29/2025	6,218	2,519,565	405.22	70,864		46,149		28,326			(19,684)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	11/06/2026	5,709	2,301,708	403.15	90,595		75,908		54,124			(11,698)				03
OCT 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/30/2025	7,286	2,953,514	405.37	82,506		53,820		32,900			(22,848)				03
OCT 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	12/04/2024	10/22/2027	10,756	4,364,730	405.79	179,358		160,001		117,459			(15,418)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/31/2025	6,276	2,511,233	400.15	90,942			59,419		42,042			(25,107)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/25/2027	8,043	3,256,569	404.92	137,591			122,784		90,681			(11,794)				03
Compass Index	Index		Index	International																		
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/04/2025	9,636	3,873,263	401.94	129,080			84,880		57,349			(35,204)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/26/2027	8,625	3,606,929	418.2	98,876			88,245		59,722			(8,467)				03
Compass Index	Index		Index	International																		
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/06/2025	11,426	4,650,333	406.99	120,180			79,276		46,393			(32,579)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/28/2027	9,726	3,954,194	406.58	158,905			141,852		103,661			(13,582)				03
Compass Index	Index		Index	International																		
NOV 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/07/2025	5,368	2,190,154	408.03	53,623			35,426		20,089			(14,493)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/28/2027	5,027	2,095,408	416.81	60,277			53,808		36,791			(5,152)				03
Compass Index	Index		Index	International																		
OCT 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/29/2026	6,310	2,562,336	406.06	90,243			75,442		52,118			(11,788)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/29/2027	10,369	4,183,508	403.47	185,042			165,204		123,088			(15,801)				03
Compass Index	Index		Index	International																		
OCT 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/29/2027	16,675	6,796,576	407.58	264,706			236,327		171,697			(22,603)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	10/29/2027	5,008	2,103,426	420.03	54,164			48,357		32,346			(4,625)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/01/2027	8,631	3,477,594	402.94	156,437			139,713		104,481			(13,320)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/02/2027	10,660	4,410,661	413.76	140,882			125,835		87,930			(11,984)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/04/2027	9,242	3,716,055	402.09	171,630			153,334		115,259			(14,572)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/05/2027	10,343	4,193,486	405.44	174,953			156,320		115,203			(14,840)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/05/2027	6,509	2,676,752	411.25	92,926			83,029		59,007			(7,883)				03
Compass Index	Index		Index	International																		
NOV 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/05/2027	8,673	3,619,692	417.36	102,600			91,672		62,542			(8,703)				03
Compass Index	Index		Index	International																		
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/25/2026	28,371	2,980,891	105.07	76,856			64,726		33,986			(9,661)				03
Options	Index		Index	International																		
NOV 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/27/2026	40,701	4,301,311	105.68	100,166			84,402		42,340			(12,556)				03
Options	Index		Index	International																		
DEC 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	12/03/2026	13,825	1,461,603	105.72	33,899			28,609		14,346			(4,214)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/19/2027	29,473	3,087,608	104.76	92,457			82,739		48,618			(7,741)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/19/2027	49,726	5,249,552	105.57	140,326			125,576		70,916			(11,748)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/22/2027	43,226	4,544,346	105.13	129,375			115,814		66,877			(10,801)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/22/2027	55,204	5,851,069	105.99	147,395			131,944		73,013			(12,306)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/24/2027	33,438	3,513,956	105.09	100,647			90,116		52,144			(8,387)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/24/2027	38,795	4,108,012	105.89	105,057			94,065		52,318			(8,755)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/26/2027	53,020	5,577,160	105.19	157,575			141,119		81,309			(13,107)				03
Options	Index		Index	International																		
NOV 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs	12/04/2024	11/26/2027	53,592	5,681,793	106.02	142,661			127,762		70,648			(11,866)				03
Options	Index		Index	International																		

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/29/2027	43,852	4,643,497	105.89	118,883			106,502		59,333			(9,861)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/02/2027	42,295	4,458,749	105.42	122,148			109,462		62,437			(10,104)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/02/2027	48,404	5,141,998	106.23	125,464			112,433		61,597			(10,378)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/03/2027	24,262	2,562,513	105.62	68,248			61,166		34,562			(5,640)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/21/2025	97,886	10,284,875	105.07	210,748			142,119		56,969			(54,661)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/03/2027	28,404	3,023,294	106.44	71,577			64,150		34,775			(5,915)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/21/2025	29,727	3,140,081	105.63	56,482			38,088		13,731			(14,649)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/25/2025	22,703	2,386,774	105.13	48,448			32,851		13,101			(12,423)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/26/2025	26,693	2,808,903	105.23	55,762			37,861		14,851			(14,257)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/28/2025	55,777	5,881,106	105.44	111,498			75,907		28,731			(28,347)				03
NOV 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/28/2025	38,787	4,105,267	105.84	70,826			48,218		16,920			(18,007)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/02/2025	27,776	2,930,632	105.51	54,885			37,561		14,138			(13,798)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	12/03/2025	16,144	1,709,639	105.9	29,253			20,045		7,025			(7,334)				03
NOV 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/04/2024	11/20/2026	60,394	6,371,532	105.5	152,494			128,258		65,049			(19,303)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/28/2025	17,803	5,219,069	293.16	56,613			38,651		32,161			(14,434)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/03/2025	13,164	3,837,408	291.51	50,023			34,373		30,941			(12,576)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/04/2025	14,131	4,084,416	289.03	67,972			46,766		46,713			(17,040)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/05/2025	11,068	3,203,280	289.41	51,468			35,455		34,898			(12,867)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/23/2026	17,932	5,229,159	291.61	101,854			85,854		76,603			(12,857)				03
NOV 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/27/2026	10,245	2,990,302	291.87	57,374			48,412		42,964			(7,202)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/05/2025	15,844	4,596,950	290.13	68,923			47,481		45,385			(17,231)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/01/2026	11,757	3,447,696	293.24	60,197			50,846		43,918			(7,514)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	12/04/2026	11,753	3,417,588	290.79	71,104			60,105		54,402			(8,839)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/22/2027	21,935	6,401,426	291.84	152,885			136,986		121,406			(12,776)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/22/2027	11,352	3,405,971	300.03	49,609			44,450		34,936			(4,146)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/24/2027	25,481	7,464,826	292.96	167,408			150,031		130,939			(13,964)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/24/2027	12,967	3,879,993	299.23	59,517			53,339		42,484			(4,964)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/26/2027	12,906	3,760,618	291.39	92,405			82,832		73,739			(7,693)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	12/06/2024	11/26/2027	14,525	4,272,289	294.14	89,472			80,202		68,938			(7,449)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/29/2027	19,563	5,819,406	297.47	99,967		89,638		73,415			(8,300)				03
NOV 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/30/2027	10,362	3,122,241	301.31	42,071		37,728		29,098			(3,490)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	12/02/2027	20,911	6,105,391	291.97	145,541		130,545		115,379			(12,050)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	12/02/2027	13,701	4,106,748	299.73	61,383		55,058		43,536			(5,082)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	12/03/2027	14,955	4,320,598	288.9	122,185		109,607		100,577			(10,107)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	12/03/2027	25,754	7,545,703	292.99	169,720		152,249		132,814			(14,039)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/21/2025	12,796	3,721,106	290.8	51,056		34,530		32,113			(13,281)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/24/2025	10,331	3,013,526	291.7	37,914		25,747		22,959			(9,777)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/26/2025	11,431	3,332,931	291.58	42,522		28,954		26,014			(10,903)				03
NOV 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/06/2024	11/28/2025	26,146	7,633,824	291.97	94,125		64,261		56,556			(23,998)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/20/2025	4,082	1,532,423	375.43	46,451		31,554		23,189			(12,188)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/20/2025	4,188	1,572,001	375.38	47,740		32,430		23,889			(12,527)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/20/2025	4,437	1,665,977	375.44	50,453		34,273		25,188			(13,238)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/21/2025	3,803	1,432,468	376.66	40,693		27,681		19,522			(10,646)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/21/2025	2,544	957,166	376.2	27,860		18,951		13,582			(7,289)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/21/2025	3,980	1,497,525	376.24	43,504		29,593		21,175			(11,382)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/21/2025	6,641	2,499,783	376.39	72,060		49,018		34,886			(18,853)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/21/2025	7,951	2,991,355	376.22	86,985		59,170		42,371			(22,758)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/24/2025	5,156	1,940,622	376.39	56,096		38,313		27,271			(14,549)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/25/2025	3,648	1,379,362	378.13	36,296		24,823		16,643			(9,387)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/13/2025	4,299	1,613,633	375.39	48,703		32,758		24,141			(13,045)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/25/2025	6,490	2,454,985	378.29	64,053		43,807		29,193			(16,565)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/13/2025	5,404	2,030,650	375.8	59,925		40,307		29,312			(16,051)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/13/2025	6,339	2,382,633	375.85	70,113		47,159		34,242			(18,780)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/14/2025	3,799	1,422,272	374.36	45,363		30,556		23,283			(12,115)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/14/2025	11,074	4,149,056	374.66	130,232		87,723		66,220			(34,780)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/14/2025	3,807	1,429,428	375.44	43,061		29,005		21,338			(11,500)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/14/2025	2,722	1,020,768	375.03	31,410		21,157		15,786			(8,388)				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/10/2024	11/14/2025	18,813	7,055,563	375.03	217,106		146,240		109,112			(57,981)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/17/2025	3,434	1,283,239	373.72	42,406		28,686		22,284			(11,225)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/18/2025	4,095	1,533,589	374.48	48,774		33,041		25,053			(12,873)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/18/2025	5,632	2,112,131	375.03	65,274		44,218		32,940			(17,228)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/19/2025	4,163	1,561,251	375.05	48,247		32,729		24,357			(12,696)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/19/2025	8,212	3,084,932	375.64	92,390		62,674		45,759			(24,313)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGOFU57RNE97	12/10/2024	11/20/2025	4,633	1,738,135	375.13	53,516		36,353		26,982			(14,042)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/20/2026	20,930	5,172,956	247.15	123,490		104,451		86,895			(15,720)				03
NOV 26 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/23/2026	30,649	7,554,743	246.49	189,413		160,334		135,131			(24,010)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/06/2026	14,167	3,503,992	247.34	81,884		69,004		56,979			(10,634)				03
NOV 26 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/10/2026	17,435	4,322,020	247.9	97,285		82,071		67,023			(12,562)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/11/2026	6,685	1,661,381	248.52	35,698		30,124		24,332			(4,603)				03
NOV 26 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/13/2026	24,111	5,925,943	245.78	155,514		131,299		111,805			(19,995)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/13/2026	7,791	1,927,027	247.33	45,268		38,219		31,605			(5,820)				03
NOV 26 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/17/2026	4,481	1,099,162	245.29	29,889		25,261		21,738			(3,821)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/18/2026	18,833	4,618,766	245.25	125,992		106,512		91,745			(16,084)				03
NOV 26 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/19/2026	4,337	1,065,297	245.63	28,321		23,948		20,483			(3,610)				03
NOV 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/20/2026	28,309	6,966,828	246.1	179,196		151,569		128,622			(22,811)				03
NOV 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/18/2025	3,961	971,848	245.33	20,599		13,995		10,957			(5,453)				03
NOV 25 Global H-Factor	Index		Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	12/10/2024	11/21/2025	4,746	1,166,684	245.85	23,538		16,058		12,297			(6,176)				03
JUN 26 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/29/2026	1,349	446,677	331.23	12,056		9,774		8,813			(1,938)				03
JUN 27 NYSE Zebra Edge	Call		Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/17/2027	8,381	2,729,143	325.64	118,338		104,599		101,044			(11,665)				03
JUN 27 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/17/2027	21,798	7,245,955	332.42	237,158		209,624		190,804			(23,378)				03
JUN 27 NYSE Zebra Edge	Call		Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/21/2027	4,537	1,480,754	326.37	62,430		55,213		53,074			(6,127)				03
JUN 27 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/21/2027	7,880	2,623,111	332.88	84,317		74,570		67,639			(8,275)				03
JUN 27 NYSE Zebra Edge	Call		Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/21/2027	8,269	2,816,594	340.62	63,837		56,458		47,030			(6,265)				03
JUN 27 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/22/2027	3,339	1,097,083	328.59	42,302		37,418		35,296			(4,147)				03
JUN 27 NYSE Zebra Edge	Call		Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/22/2027	3,483	1,160,178	333.06	37,028		32,753		29,655			(3,630)				03
JUN 27 NYSE Zebra Edge	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/25/2027	9,689	3,153,994	325.54	137,674		121,828		117,858			(13,453)				03
JUN 25 NYSE Zebra Edge	Call		Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/18/2025	6,962	2,269,909	326.06	53,535		22,694		30,818			(26,186)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/25/2027	22,781	7,558,452	331.79	255,145		225,780		206,995			(24,933)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/25/2027	4,820	1,616,631	335.4	46,658		41,288		36,497			(4,559)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/20/2025	4,780	1,565,430	327.5	32,838		14,124		17,343			(15,889)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/28/2027	4,020	1,311,930	326.35	55,516		49,148		47,256			(5,407)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/20/2025	5,610	1,847,779	329.39	32,873		14,139		15,070			(15,906)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/28/2027	3,236	1,076,586	332.71	35,011		30,995		28,165			(3,410)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/26/2025	7,205	2,358,979	327.43	50,432		22,589		27,290			(23,640)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/29/2027	3,367	1,104,993	328.16	43,505		38,519		36,475			(4,233)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/27/2025	3,624	1,181,001	325.85	28,778		12,972		17,159			(13,420)				03
JUN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/30/2027	4,691	1,554,267	331.35	53,615		47,477		43,715			(5,211)				03
JUN 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/30/2025	3,016	992,518	329.08	18,579		8,531		9,135			(8,531)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/18/2026	6,846	2,280,147	333.07	54,972		44,358		38,687			(9,012)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/22/2026	3,959	1,307,862	330.33	36,821		29,763		27,238			(5,993)				03
JUN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/12/2024	06/26/2026	5,739	1,909,225	332.65	47,465		38,432		33,841			(7,669)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/10/2027	9,347	991,196	106.05	23,366		21,092		12,358			(1,931)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/04/2025	50,142	5,301,526	105.73	85,191		59,610		23,514			(21,720)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/05/2025	73,390	7,762,450	105.77	123,662		86,633		33,998			(31,439)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/05/2025	28,122	2,983,162	106.08	44,011		30,832		11,445			(11,189)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/08/2025	26,606	2,815,129	105.81	44,564		31,332		12,283			(11,235)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/09/2025	22,433	2,368,264	105.57	39,796		28,013		11,464			(10,005)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/10/2025	13,377	1,409,260	105.35	24,988		17,610		7,489			(6,264)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/10/2025	6,757	715,662	105.91	11,089		7,815		3,020			(2,780)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/04/2026	9,259	981,130	105.96	20,278		17,284		9,082			(2,542)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/04/2026	14,321	1,523,028	106.35	29,358		25,024		12,776			(3,680)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/08/2026	10,802	1,143,501	105.86	24,099		20,561		10,907			(3,004)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/10/2026	11,277	1,192,050	105.71	25,823		22,043		11,824			(3,210)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/03/2027	30,562	3,226,380	105.57	81,385		73,412		43,933			(6,770)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/03/2027	50,283	5,351,081	106.42	119,170		107,495		61,794			(9,912)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/11/2024	12/06/2027	27,878	2,941,706	105.52	74,797		67,490		40,515			(6,204)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/11/2024	12/06/2027	33,164	3,526,683	106.34	79,561			71,788		41,459			(6,600)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/11/2024	12/09/2027	37,213	3,922,988	105.42	101,294			91,425		55,144			(8,379)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/11/2024	12/09/2027	25,951	2,756,479	106.22	63,346			57,174		33,231			(5,240)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	12/11/2024	12/10/2027	9,439	993,408	105.24	26,327			23,764		14,453			(2,176)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/21/2025	458	2,719,595	5,943.17	165,926			114,196		91,727			(43,922)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/21/2025	759	4,520,857	5,954.45	287,532			197,890		148,121			(76,111)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/21/2025	1,111	6,632,709	5,968.37	423,198			291,260		209,562			(112,023)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/25/2025	363	2,166,584	5,960.67	107,158			74,138		71,080			(28,035)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/25/2025	378	2,262,967	5,987.32	141,448			97,862		69,245			(37,007)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/26/2025	357	2,144,032	5,997.46	63,108			43,718		64,108			(16,463)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/26/2025	365	2,196,843	6,010.68	82,911			57,437		63,384			(21,629)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/26/2025	352	2,109,342	5,997.56	115,864			80,265		63,053			(30,225)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	260	1,565,472	6,014.8	38,999			27,086		45,071			(10,115)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	566	3,410,645	6,021.3	116,186			80,694		96,469			(30,135)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	746	4,479,237	6,004.5	241,347			167,621		132,598			(62,597)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	620	3,718,344	5,998.78	229,289			159,247		111,772			(59,470)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	571	3,442,419	6,027.91	199,324			138,435		95,615			(51,698)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/28/2025	1,207	7,275,299	6,026.39	456,470			317,029		202,924			(118,393)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/27/2026	78	469,908	6,005.21	66,540			56,620		33,658			(8,423)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/14/2025	398	2,336,005	5,863.76	83,496			56,918		93,230			(22,567)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/14/2025	855	5,018,027	5,866.43	335,968			229,023		198,994			(90,802)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/17/2025	849	4,980,603	5,867.54	338,899			231,985		199,331			(90,777)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/18/2025	521	3,044,522	5,844.51	217,541			149,116		129,077			(58,097)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/19/2025	475	2,795,664	5,879.79	159,392			109,405		109,484			(42,442)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/20/2025	372	2,192,568	5,900.82	100,803			69,284		81,875			(26,762)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	12/12/2024	11/21/2025	345	2,054,599	5,954.15	47,254			32,522		67,369			(12,508)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	12/12/2024	11/21/2025	312	1,856,309	5,952.19	61,685		42,454		61,176			(16,328)				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653	12/12/2024	11/21/2025	352	2,093,392	5,954.24	88,025		60,582		68,625			(23,301)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/05/2025	31,358	9,048,923	288.57	121,041		85,037		110,198			(30,860)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/08/2025	15,785	4,559,723	288.87	59,508		41,957		53,750			(15,044)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/09/2025	8,336	2,409,700	289.06	30,844		21,773		27,766			(7,776)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/11/2025	22,825	6,544,960	286.75	105,906		74,931		101,187			(26,550)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/12/2025	20,439	5,863,678	286.88	93,817		66,454		89,400			(23,454)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/07/2026	9,456	2,731,520	288.87	53,899		46,038		51,334			(6,737)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/08/2026	11,752	3,393,492	288.77	67,571		57,731		64,357			(8,435)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/06/2027	6,841	2,033,645	297.28	29,758		26,875		26,176			(2,471)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/11/2026	11,913	3,428,135	287.77	73,263		62,638		70,689			(9,107)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/08/2027	9,398	2,781,885	296	44,266		39,986		39,487			(3,668)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/06/2027	16,924	4,907,014	289.94	112,546		101,645		106,774			(9,344)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/09/2027	10,387	2,981,821	287.06	80,607		72,820		78,379			(6,674)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/09/2027	8,009	2,320,265	289.7	53,982		48,768		51,369			(4,470)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/09/2027	6,066	1,798,399	296.45	27,845		25,155		24,697			(2,305)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/10/2027	9,549	2,732,365	286.14	77,729		70,228		76,129			(6,430)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/13/2024	12/10/2027	30,269	8,765,821	289.6	205,222		185,417		195,458			(16,976)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/15/2025	6,427	2,441,471	379.85	53,476		38,113		26,548			(13,295)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/08/2026	6,434	2,467,609	383.53	63,310		54,165		37,416			(7,914)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/03/2025	2,740	1,044,891	381.4	20,520		14,422		9,490			(5,277)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/11/2026	6,054	2,310,570	381.65	64,356		55,098		39,257			(8,011)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/04/2025	5,728	2,191,876	382.68	39,865		28,053		17,611			(10,222)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/15/2026	1,827	697,288	381.76	19,398		16,623		11,822			(2,401)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/05/2025	5,731	2,188,000	381.78	42,123		29,678		19,271			(10,770)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/03/2027	8,259	3,147,829	381.16	114,133		103,143		71,557			(9,511)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/05/2025	12,182	4,674,885	383.75	79,671		56,132		33,843			(20,370)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	12/16/2024	12/03/2027	4,855	1,873,025	385.82	58,207		52,602		34,302			(4,851)				03

STATEMENT AS OF MARCH 31, 2025 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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/08/2025	7,370	2,826,688	383.56	49,008			34,651		21,093			(12,425)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/06/2027	5,822	2,235,565	383.97	74,059			66,947		44,760			(6,154)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/10/2025	8,746	3,350,653	383.12	59,908			42,456		26,310			(15,103)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/06/2027	4,677	1,851,976	396.01	40,406			36,526		20,407			(3,358)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/11/2025	13,019	4,966,901	383.04	89,703			63,644		39,595			(22,551)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/08/2027	6,177	2,437,547	394.63	55,962			50,598		28,925			(4,642)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/12/2025	5,681	2,156,902	379.66	47,551			33,776		23,668			(11,921)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/09/2027	7,564	2,902,798	383.77	96,894			87,615		58,760			(8,030)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/12/2025	12,016	4,589,490	381.96	88,315			62,731		40,615			(22,140)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/10/2027	9,593	3,658,763	381.4	131,999			119,370		82,595			(10,929)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/10/2027	6,036	2,325,915	385.32	73,764			66,706		43,820			(6,107)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/10/2027	7,099	2,815,657	396.61	60,273			54,506		30,173			(4,990)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/13/2027	4,875	1,848,294	379.11	71,863			65,006		46,288			(5,934)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/13/2027	4,929	1,926,321	390.79	50,772			45,928		27,907			(4,192)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/15/2027	7,695	3,011,253	391.33	78,026			70,595		42,534			(6,431)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/02/2025	5,796	1,749,603	301.89	66,938			46,991		54,496			(17,262)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/07/2025	12,778	3,845,745	300.96	153,084			103,946		126,374			(42,523)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/04/2025	9,542	2,867,629	300.54	118,793			83,595		99,069			(30,460)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/12/2025	11,441	3,430,665	299.86	146,100			99,917		123,000			(39,967)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/08/2025	6,924	2,069,264	298.85	94,445			66,776		80,884			(23,944)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/14/2025	12,762	3,844,958	301.29	150,715			103,361		123,767			(40,980)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/10/2025	5,278	1,573,940	298.18	74,585			52,857		64,470			(18,803)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/17/2025	6,145	1,822,883	296.63	92,979			64,027		82,065			(25,054)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/12/2025	13,680	4,089,579	298.95	186,045			132,149		159,027			(46,641)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/18/2025	5,745	1,733,082	301.65	66,646			45,956		54,411			(17,905)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/16/2025	5,738	1,723,083	300.31	72,811			51,951		60,999			(18,052)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/21/2025	10,732	3,239,418	301.85	123,309			85,368		100,328			(32,834)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	12/18/2025	5,672	1,702,388	300.14	72,715			51,996		61,067			(17,930)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/16/2024	11/24/2025	5,080	1,533,049	301.77	58,778			40,851		47,902			(15,513)				03

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DEC 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	12/19/2025	10,276	3,087,856	300.48	129,483			92,690		108,150			(31,840)				03
DEC 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	12/23/2025	6,479	1,966,294	303.47	69,459			49,935		55,040			(16,895)				03
DEC 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	12/26/2025	7,985	2,405,300	301.23	97,017			69,967		80,110			(23,409)				03
DEC 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	12/31/2025	12,474	3,772,161	302.39	142,708			103,445		115,594			(33,978)				03
OCT 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	10/31/2025	5,725	1,728,802	301.98	64,348			43,237		52,081			(18,269)				03
NOV 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	11/04/2025	5,934	1,782,038	300.29	73,646			49,785		61,551			(20,648)				03
NOV 25 JPMorgan MOZAIC Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	12/16/2024	11/28/2025	6,401	1,932,352	301.88	73,740			51,511		60,035			(19,237)				03
DEC 25 NYSE Zebra Edge Call	YAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/17/2024	12/15/2025	132,383	43,542,152	328.91	946,540			676,474		740,215			(235,979)				03
DEC 26 NYSE Zebra Edge Call	YAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	12/17/2024	12/15/2026	12,431	4,088,529	328.91	126,916			108,910		112,429			(15,733)				03
DEC 25 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	12/17/2024	12/15/2025	163,189	61,874,658	379.16	1,383,841			989,005		715,924			(345,002)				03
DEC 26 JPMorgan MOZAIC2 Call	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	12/17/2024	12/15/2026	17,901	6,787,290	379.16	207,650			178,190		133,398			(25,742)				03
DEC 25	YAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	12/17/2024	12/15/2025	120,704	34,581,713	286.5	875,104			625,421		341,083			(218,170)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	138,218,748	138,218,748	6,051.09	5,332,479			3,811,024		918,603			(1,329,427)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	110,476,619	110,476,619	6,051.09	4,949,353			3,537,210		785,898			(1,233,911)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	4,626,403	4,626,403	6,051.09	218,412			156,095		33,569			(54,452)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	27,390,415	27,390,415	6,051.09	1,306,797			933,943		199,529			(325,794)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	29,775,952	29,775,952	6,051.09	1,551,923			1,109,130		222,630			(386,906)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	21,791,535	21,791,535	6,051.09	1,238,849			885,382		165,201			(308,854)				03
DEC 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	12/17/2024	12/15/2025	9,531,849	9,531,849	6,051.09	399,289			285,365		65,928			(99,546)				03
DEC 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2026	308	1,971,989	6,399.03	190,326			163,549		79,293			(23,627)				03
DEC 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	894	5,762,076	6,444.41	253,107			181,394		47,444			(63,277)				03
DEC 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	8,870	53,673,652	6,051.09	1,930,573			1,383,577		1,508,763			(482,643)				03
DEC 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	1,027	6,833,721	6,656.2	190,304			136,384		23,385			(47,576)				03
DEC 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	483	2,950,558	6,111.6	111,614			79,990		70,021			(27,903)				03
DEC 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	375	2,514,768	6,701.58	63,019			45,164		6,927			(15,755)				03
DEC 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	10,463	63,309,590	6,051.09	2,878,446			2,062,886		1,779,629			(719,611)				03
DEC 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	2,060	13,838,975	6,716.71	334,606			239,801		35,367			(83,651)				03
DEC 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	12/18/2024	12/15/2025	1,255	7,592,000	6,051.09	385,868			276,538		213,411			(96,467)				03

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DEC 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	133	896,546	6,731.84	20,896		14,975		2,123			(5,224)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	335	2,035,793	6,081.35	99,126		71,040		52,659			(24,781)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	408	2,470,236	6,051.09	130,915		93,823		69,438			(32,729)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	6,417	38,829,724	6,051.09	2,177,730		1,560,707		1,091,501			(544,433)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	5,032	30,449,145	6,051.09	1,737,251		1,245,030		855,924			(434,313)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	196	1,193,708	6,081.35	72,121		51,687		30,877			(18,030)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	1,890	11,437,952	6,051.09	775,977		556,117		321,520			(193,994)				03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025	455	2,751,007	6,051.09	85,793		61,485		77,331			(21,448)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/09/2026	8,974	1,757,619	195.85	36,795		31,091		21,184			(5,033)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/15/2026	4,576	898,147	196.26	18,259		15,455		10,378			(2,475)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/16/2026	9,516	1,874,529	196.98	35,781		30,293		19,800			(4,843)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/21/2026	7,021	1,378,350	196.33	28,012		23,748		15,937			(3,763)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/23/2026	14,614	2,838,834	194.25	69,710		59,129		42,387			(9,336)				03
OCT 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/30/2026	7,464	1,439,261	192.84	40,004		33,995		25,498			(5,302)				03
OCT 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/31/2025	7,846	1,511,834	192.7	31,225		21,114		12,627			(8,921)				03
DEC 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/17/2024	12/15/2025	58,611	6,154,133	105	85,572		61,326		38,220			(21,393)				03
DEC 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	12/17/2024	12/15/2026	9,934	1,043,091	105	20,166		17,329		12,344			(2,503)				03
DEC 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSFPU8MPRO8K5P83	12/17/2024	12/15/2025	302,570	74,610,746	246.59	950,070		680,883		756,770			(237,517)				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/16/2025	2,243	799,515	356.46	16,396		10,821		5,565			(4,919)				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/31/2025	3,151	1,115,862	354.08	27,134		18,348		10,747			(7,753)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/02/2026	2,679	964,220	359.95	23,841		20,106		10,808			(3,296)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/06/2026	2,714	972,859	358.47	25,837		21,813		12,181			(3,550)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/09/2026	4,717	1,690,556	358.42	45,092		38,102		21,315			(6,168)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/16/2026	5,237	1,883,875	359.7	47,660		40,350		21,898			(6,450)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/21/2026	4,649	1,673,714	360.04	41,838		35,469		19,119			(5,620)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/23/2026	7,533	2,690,930	357.2	76,464		64,858		37,502			(10,241)				03
OCT 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	12/18/2024	10/30/2026	5,935	2,116,325	356.6	62,018		52,702		30,937			(8,220)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	ES70DZIWZ7FF32TWEFA76	12/17/2024	12/16/2027	1,321	1,675,291	1,268.41	68,707		62,283		35,340			(5,668)				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 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	11/26/2025	1,051	1,322,363	1,257.74	34,075		23,883		9,346			(8,993)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/10/2025	1,134	1,428,537	1,259.4	36,865		26,273		10,375			(9,346)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/16/2025	799	1,002,544	1,254.89	27,570		19,780		8,217			(6,874)				03
DEC 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/16/2026	1,022	1,283,329	1,255.47	48,983		42,101		22,587			(6,072)				03
NOV 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	11/22/2027	1,307	1,659,471	1,269.99	66,654		60,282		33,894			(5,622)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/02/2027	1,220	1,536,000	1,258.8	67,124		60,767		35,303			(5,609)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/03/2027	1,021	1,297,729	1,270.49	52,165		47,229		26,574			(4,355)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/09/2027	1,630	2,067,278	1,268.44	84,537		76,582		43,389			(7,019)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	12/17/2024	12/13/2027	1,399	1,756,038	1,255.29	78,968		71,565		42,067			(6,532)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/10/2027	369	2,230,621	6,051.44	366,159		332,656		234,773			(30,457)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/10/2027	328	2,151,811	6,562.4	232,406		211,141		130,934			(19,331)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/13/2027	699	4,524,309	6,471.99	529,279		480,986		307,013			(43,903)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/16/2027	390	2,506,036	6,424.25	306,123		278,268		180,079			(25,323)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2027	337	1,978,210	5,865.36	374,454		340,413		250,024			(30,947)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2027	348	2,213,731	6,362.76	285,308		259,371		170,362			(23,579)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2027	588	3,927,302	6,682.04	383,559		348,690		209,196			(31,699)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/04/2025	350	2,136,750	6,111.81	134,341		95,902		47,976			(34,944)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/05/2025	390	2,358,677	6,049.75	165,481		118,269		63,644			(42,920)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/05/2025	595	3,750,893	6,308.05	164,341		117,454		46,171			(42,624)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/08/2025	389	2,422,384	6,221.61	125,920		90,302		39,893			(32,379)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/11/2025	708	4,375,530	6,180.04	248,101		178,520		82,733			(63,255)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/12/2025	715	4,420,137	6,178.64	260,710		187,799		84,374			(66,282)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/15/2025	335	2,087,848	6,241.51	106,582		77,025		33,758			(26,869)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2025	326	2,002,854	6,144.29	122,695		88,860		43,588			(30,759)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2025	383	2,312,150	6,039.31	169,097		122,595		67,891			(42,274)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/04/2026	343	2,189,621	6,388.95	182,341		156,952		87,385			(23,081)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/11/2026	496	3,089,441	6,232.23	309,825		267,105		161,404			(38,836)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2026	377	2,389,203	6,339.93	213,919		184,668		106,445			(26,592)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	49	303,788	6,248.22	30,201		26,077		15,688			(3,749)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/02/2027	20	117,964	6,043.23	19,353		17,569		12,423			(1,622)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/03/2027	675	4,379,663	6,490.89	500,198		454,133		286,746			(41,877)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/06/2027	357	2,323,434	6,513.51	260,473		236,552		148,863			(21,746)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	12/19/2024	12/09/2027	364	2,376,177	6,531.01	263,100		239,005		149,785			(21,905)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/12/2025	19,849	5,683,801	286.35	65,701		47,461		92,288			(16,751)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/15/2025	17,838	5,101,243	285.98	61,719		44,729		86,878			(15,603)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/17/2025	10,009	2,853,997	285.13	37,836		27,478		53,646			(9,512)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/18/2025	26,424	7,452,349	282.03	134,498		97,783		193,347			(33,718)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/19/2025	26,605	7,486,211	281.38	143,669		104,559		206,817			(35,917)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/11/2026	8,643	2,471,415	285.96	46,237		39,918		58,769			(5,804)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/16/2026	8,112	2,322,120	286.25	42,751		36,949		54,174			(5,329)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/13/2027	10,847	3,113,508	287.05	68,116		61,958		82,037			(5,655)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/18/2026	16,589	4,675,800	281.87	116,949		101,119		150,376			(14,538)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/14/2027	15,235	4,487,276	294.53	61,551		55,992		71,243			(5,106)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/18/2026	8,658	2,451,839	283.19	56,103		48,509		71,871			(6,974)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/16/2027	11,270	3,203,501	284.24	82,725		75,267		100,452			(6,849)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/16/2027	7,247	2,079,220	286.91	45,946		41,803		55,326			(3,804)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/16/2027	8,898	2,613,770	293.75	37,816		34,407		43,937			(3,131)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/17/2027	9,648	2,710,394	280.94	84,031		76,462		102,963			(6,951)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/17/2027	28,510	8,082,887	283.51	217,532		197,938		264,788			(17,994)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/20/2024	12/17/2027	10,778	3,144,668	291.77	51,626		46,976		60,763			(4,271)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/19/2025	27,061	7,629,714	281.94	135,578		100,627		199,834			(34,567)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/19/2025	8,443	2,390,953	283.19	37,655		27,948		55,331			(9,601)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/19/2025	657	187,812	285.92	2,233		1,658		3,239			(569)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/22/2025	8,286	2,336,006	281.92	41,762		31,087		61,456			(10,558)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2025	4,767	1,340,797	281.28	25,502		19,002		37,497			(6,429)				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 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2025	4,933	1,395,368	282.88	22,789		16,980		33,442			(5,745)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/24/2025	5,627	1,585,548	281.8	28,751		21,443		42,244			(7,228)				03
DEC 25 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/26/2025	11,969	3,377,452	282.18	59,247		44,271		86,911			(14,812)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/18/2026	4,799	1,351,853	281.69	33,690		29,414		44,019			(4,229)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/18/2026	4,445	1,259,482	283.32	28,051		24,491		36,578			(3,521)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/26/2025	7,885	2,234,201	283.34	35,010		26,161		51,262			(8,753)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/21/2026	4,822	1,365,031	283.06	31,056		27,131		40,448			(3,882)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2026	5,627	1,592,471	283.02	36,349		31,767		47,351			(4,531)				03
DEC 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/24/2026	1,134	321,965	283.8	6,966		6,089		9,058			(867)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/20/2027	9,132	2,587,792	283.38	69,311		63,492		85,516			(5,755)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/20/2027	6,590	1,916,635	290.82	32,952		30,186		39,584			(2,736)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/20/2027	4,932	1,442,997	292.55	22,245		20,378		26,466			(1,847)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/21/2027	8,760	2,551,627	291.28	42,661		39,083		51,106			(3,539)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/22/2027	8,191	2,368,208	289.12	45,297		41,501		54,804			(3,754)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2027	13,491	3,798,366	281.54	112,788		103,346		139,670			(9,338)				03
Edge Call	Index		Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2027	16,715	4,749,437	284.14	122,020		111,805		150,129			(10,103)				03
DEC 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG	BFMBT61CT2L1QCEMIK50	12/27/2024	12/23/2027	11,474	3,347,968	291.78	54,273		49,730		64,853			(4,494)				03
Edge Call	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/16/2027	7,680	2,930,601	381.61	78,716		71,142		59,809			(7,574)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/23/2027	9,896	3,805,537	384.56	91,734		82,974		67,339			(8,760)				03
MOZAIC2 Call	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/23/2027	10,906	4,202,648	385.36	98,261		88,878		71,386			(9,383)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/23/2027	3,535	1,379,466	390.21	26,655		24,110		18,136			(2,545)				03
MOZAIC2 Call	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/26/2027	3,766	1,412,243	375.03	48,464		43,851		39,567			(4,613)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/26/2027	6,199	2,371,453	382.58	61,800		55,917		46,464			(5,883)				03
MOZAIC2 Call	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/26/2027	3,797	1,479,724	389.68	29,277		26,490		20,082			(2,787)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGQFUS7RNE97	12/30/2024	07/26/2027	3,797	1,479,724	389.68	29,277		26,490		20,082			(2,787)				03
MOZAIC2 Call	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	12/02/2025	3,323	1,265,211	380.77	17,112		12,552		12,172			(4,560)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGQFUS7RNE97	12/30/2024	12/02/2025			411.23	(498)		(366)		(227)			133				03
MOZAIC2 Spread	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	12/03/2025	4,395	1,673,025	380.65	22,855		16,783		16,329			(6,072)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	NA	7H6GLXDRUGQFUS7RNE97	12/30/2024	12/03/2025			406.09	(1,319)		(968)		(703)			350				03
MOZAIC2 Spread	Index		Equity /	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	12/30/2024	12/03/2025	7,830	2,981,170	380.75	40,480		29,725		28,821			(10,754)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/03/2025			417.12	(548)			(402)		(193)			146				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/04/2025	4,048	1,546,243	381.96	19,310			14,195		13,339			(5,115)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/04/2025			410.16	(729)			(536)		(341)			193				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/04/2025	6,222	2,377,206	382.04	29,556			21,727		20,347			(7,829)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/04/2025			418.18	(373)			(274)		(128)			99				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025	4,560	1,740,316	381.65	22,298			16,409		15,523			(5,889)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025			403.31	(1,961)			(1,443)		(1,137)			518				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025	8,400	3,206,708	381.76	40,739			29,980		28,299			(10,759)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025			408.36	(1,932)			(1,422)		(962)			510				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025	6,382	2,436,255	381.72	31,018			22,826		21,583			(8,192)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025			412.27	(894)			(658)		(383)			236				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025	11,418	4,360,469	381.91	54,804			40,331		37,922			(14,474)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/05/2025			419.21	(571)			(420)		(198)			151				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/09/2025	6,521	2,487,627	381.46	32,541			24,048		22,886			(8,493)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/09/2025			407.27	(1,761)			(1,301)		(933)			460				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/09/2025	5,688	2,170,556	381.6	28,156			20,807		19,703			(7,349)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/09/2025			412.13	(796)			(588)		(371)			208				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025	5,020	1,912,563	381	25,902			19,162		18,437			(6,741)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025			406.07	(1,606)			(1,188)		(875)			418				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025	3,363	1,281,947	381.17	17,152			12,689		12,161			(4,464)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025			411.66	(538)			(398)		(241)			140				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025	7,454	2,841,950	381.26	37,792			27,957		26,730			(9,835)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	12/10/2025			418.79	(447)			(331)		(154)			116				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	07/16/2027	14,269	5,527,683	387.4	118,715			107,293		83,928			(11,422)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	11/26/2025	3,278	1,240,043	378.34	19,534			14,234		14,714			(5,301)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	11/26/2025			403.14	(1,344)			(979)		(759)			365				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	07/16/2027	21,563	8,394,542	389.3	167,330			151,230		115,155			(16,100)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	07/18/2025	6,028	2,297,265	381.13	20,132			11,037		10,659			(9,095)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	12/30/2024	11/26/2025	3,730	1,411,573	378.39	22,159			16,146		16,673			(6,013)				03

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NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/26/2025			407.03	(933)			(680)		(470)			253				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/16/2027	5,399	2,137,999	396.01	32,339			29,228		20,134			(3,112)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/25/2025	2,107	797,946	378.66	8,977			5,061		5,605			(3,916)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/26/2025	3,902	1,476,715	378.44	23,140			16,861		17,362			(6,279)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/26/2025			410.39	(624)			(455)		(281)			169				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/19/2027	7,539	2,881,245	382.2	75,838			68,565		57,241			(7,273)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/17/2026	7,856	3,006,778	382.72	51,852			43,626		39,827			(8,226)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/26/2025	13,658	5,168,335	378.4	81,131			59,117		60,989			(22,014)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/26/2025			415.27	(1,093)			(796)		(415)			296				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/20/2027	5,191	1,957,504	377.09	62,241			56,278		49,745			(5,963)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/20/2026	5,453	2,099,109	384.94	32,282			27,188		23,935			(5,094)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025	5,292	2,008,087	379.46	29,476			21,527		21,606			(7,950)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025			403.98	(2,011)			(1,469)		(1,104)			542				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/20/2027	5,147	1,978,519	384.38	47,973			43,377		35,256			(4,596)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025	10,540	3,994,503	378.97	60,607			44,262		44,977			(16,346)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025			415.04	(949)			(693)		(346)			256				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/24/2026	4,637	1,735,586	374.29	46,092			38,870		39,622			(7,222)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/21/2027	6,103	2,387,579	391.23	44,184			39,956		29,635			(4,228)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025	8,025	3,052,213	380.33	42,212			30,828		30,251			(11,385)				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	11/28/2025			418.36	(401)			(293)		(142)			108				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/24/2026	8,899	3,393,326	381.3	63,630			53,660		49,969			(9,970)				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/23/2027	9,517	3,565,677	374.66	123,722			111,908		101,412			(11,815)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	12/01/2025	3,328	1,264,342	379.94	18,070			13,240		13,119			(4,829)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	12/01/2025			406.66	(898)			(658)		(475)			240				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/23/2027	13,541	5,110,884	377.45	160,591			145,256		127,909			(15,335)				03
JUL 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/24/2026	2,864	1,102,457	384.99	16,981			14,320		12,608			(2,661)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	12/02/2025	4,228	1,608,904	380.54	22,112			16,220		15,821			(5,892)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	12/30/2024	12/02/2025			404.54	(1,522)			(1,116)		(848)			406				03
JUL 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	12/30/2024	07/23/2027	12,628	4,818,023	381.55	130,190			117,757		99,094			(12,432)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	12/30/2024	07/16/2027	10,726	4,075,060	379.92	116,485			105,278		90,320			(11,208)				03
OCT 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/02/2024	10/24/2025	6,412	1,038,039	161.88	45,977			14,372		71,994			(6,279)				03
NOV 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/02/2024	11/28/2025	8,965	1,465,134	163.43	56,927			19,769		87,684			(7,382)				03
DEC 25 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/02/2024	12/31/2025	8,358	1,387,416	165.99	43,046			16,224		63,640			(5,329)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/26/2025	12,023	3,372,256	280.48	82,840			30,907		101,651			(10,341)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	01/02/2026	13,784	3,896,253	282.67	82,703			31,354		96,156			(10,224)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/24/2026	29,991	8,401,090	280.12	250,725			146,179		304,606			(20,817)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/28/2026	42,005	11,886,095	282.97	302,855			177,036		355,555			(25,052)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/24/2026	16,359	4,623,716	282.64	119,748			69,816		141,277			(9,942)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/29/2026	12,257	3,436,133	280.34	101,488			59,365		123,029			(8,387)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/28/2026	15,187	4,257,884	280.37	125,594			73,417		152,101			(10,389)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/29/2026	22,678	6,417,177	282.97	163,508			95,642		192,045			(13,513)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/31/2026	19,924	5,595,975	280.87	160,784			94,172		193,518			(13,264)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/03/2024	12/31/2026	26,993	7,652,445	283.5	189,219			110,826		220,698			(15,609)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	12/29/2025	9,715	3,629,408	373.58	89,769			33,866		68,333			(11,206)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	01/02/2026	14,348	5,326,806	371.25	146,353			55,715		119,568			(18,168)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	01/02/2026	776	293,792	378.71	5,756			2,191		3,689			(715)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	12/28/2026	18,474	6,910,818	374.08	222,983			130,707		179,944			(18,496)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	12/29/2026	17,919	6,695,319	373.64	219,510			128,755		178,397			(18,191)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/04/2024	12/31/2026	32,664	12,154,408	372.1	420,064			246,710		350,152			(34,748)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/03/2024	12/23/2026	127,829	13,228,992	103.49	318,166			185,891		221,666			(26,514)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/03/2024	12/23/2026	99,381	10,365,411	104.3	220,923			129,077		145,193			(18,410)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/03/2024	12/29/2026	64,889	6,710,207	103.41	163,586			95,952		114,890			(13,557)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/03/2024	12/29/2026	70,057	7,304,098	104.26	156,927			92,046		103,777			(13,005)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Societe General SA	01/03/2024	12/30/2026	44,874	4,639,954	103.4	113,351			66,530		79,645			(9,385)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Societe General SA	01/03/2024	12/29/2026	5,137	1,927,980	375.3	63,126			37,027		134,099			(5,231)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Societe General SA	01/03/2024	12/30/2026	61,459	6,408,957	104.28	137,361			80,622		90,699			(11,373)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Societe General SA	01/03/2024	12/29/2026	13,757	5,224,113	379.73	145,481			85,333		315,549			(12,056)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 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		22,170		80,232			(3,127)				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		43,696		161,430			(6,164)				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		9,242		61,715			(3,127)				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		8,709		57,871			(2,871)				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		47,209		172,751			(6,734)				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		46,287		172,676			(6,602)				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		34,775		126,618			(4,921)				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		58,493		217,237			(8,277)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/03/2024	12/23/2025	12,100	1,254,676	103.69	24,890		9,260		12,811			(3,133)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/03/2024	12/29/2025	10,841	1,126,808	103.94	21,433		8,086		10,709			(2,675)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/03/2024	12/30/2025	1,163	120,561	103.66	2,414		913		1,262			(301)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/01/2026	6,745	2,467,164	365.78	101,579		58,526		94,628			(8,649)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/01/2026	9,750	3,647,490	374.09	113,396		65,334		93,230			(9,655)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/01/2026	6,769	2,567,802	379.33	66,204		38,144		49,361			(5,637)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/02/2026	4,843	1,820,544	375.9	53,129		30,632		42,313			(4,520)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/03/2026	5,377	2,015,207	374.78	61,191		35,305		49,738			(5,200)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/28/2025	5,086	1,868,860	367.42	57,528		20,122		52,645			(7,515)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/03/2026	7,377	2,812,507	381.27	67,570		38,985		48,457			(5,743)				03
NOV 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/28/2025	4,896	1,829,862	373.78	42,396		14,829		32,242			(5,538)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/04/2026	10,340	3,768,377	364.45	162,130		93,607		153,597			(13,766)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/02/2025	7,093	2,630,062	370.8	70,007		24,750		58,660			(9,092)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/04/2026	11,582	4,317,209	372.74	140,842		81,316		118,515			(11,958)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/04/2025	8,127	3,028,873	372.7	74,117		26,341		58,688			(9,598)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	12/04/2026	9,740	3,685,927	378.43	98,277		56,741		74,712			(8,344)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/27/2026	5,407	1,987,219	367.54	77,047		44,267		70,123			(6,585)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/27/2026	6,742	2,517,613	373.44	79,889		45,900		66,371			(6,828)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/30/2026	5,211	1,909,296	366.4	76,966		44,314		71,151			(6,560)				03
NOV 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.01/05/2024	11/30/2026	5,949	2,218,739	372.97	71,684		41,272		60,055			(6,109)				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 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			34,046		166,606			(11,102)				03
NOV 26 JPMorgan	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			37,437		50,001			(5,542)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs																		
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/12/2025	512	2,489,106	4,864.1	273,064			99,332		495,487			(35,058)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/19/2025	756	3,706,682	4,905.29	337,307			124,823		709,282			(42,878)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/26/2025	618	3,070,499	4,971.18	295,377			111,128		549,324			(37,180)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/29/2025	532	2,664,344	5,004.12	245,376			92,956		460,725			(30,757)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	01/02/2026	751	3,707,721	4,935.6	377,736			144,398		693,635			(47,086)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	01/08/2026	167	830,918	4,989.9	79,132			30,653		147,151			(9,783)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/08/2026	809	3,772,116	4,662.69	677,335			392,880		1,089,665			(57,401)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/11/2026	811	3,811,519	4,702.27	660,655			383,986		1,067,779			(55,830)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/11/2026	521	2,621,187	5,028.27	326,765			189,923		558,395			(27,614)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/15/2026	739	3,563,475	4,824.83	548,809			319,839		905,213			(46,205)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/18/2026	827	3,952,689	4,779.84	638,042			372,588		1,042,960			(53,567)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/21/2026	956	4,761,427	4,982.24	627,442			367,127		1,061,730			(52,530)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/24/2026	594	2,853,082	4,799.21	453,893			266,104		742,776			(37,895)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/24/2026	526	2,706,326	5,147.26	299,490			175,582		521,710			(25,004)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	12/29/2026	720	3,614,954	5,020.63	460,626			270,931		782,835			(38,279)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	12/31/2026	492	2,372,785	4,821.95	370,935			218,458		608,145			(30,769)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	01/04/2027	888	4,424,381	4,984.32	588,110			347,250		991,716			(48,604)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/09/2024	01/08/2027	636	3,089,439	4,858.22	468,508			277,333		771,307			(38,578)				03
JAN 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/09/2024	01/08/2027	636	3,089,439	4,858.22	468,508			277,333		771,307			(38,578)				03
Edge Call	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			40,116		128,236			(13,081)				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			17,961		53,107			(5,732)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	11/27/2026	271	74,717	275.21	2,853			1,643		3,650			(244)				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			1,643		3,650			(244)				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			194,364		400,153			(27,375)				03
Edge Call	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			194,364		400,153			(27,375)				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			181,093		365,256			(25,191)				03
Edge Call	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			181,093		365,256			(25,191)				03
JAN 27 NYSE Zebra2	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			208,389		426,474			(29,168)				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			208,389		426,474			(29,168)				03
JAN 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/05/2027	26,519	7,451,490	280.99	211,089			124,717		256,144			(17,429)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/09/2024	01/05/2027	26,519	7,451,490	280.99	211,089			124,717		256,144			(17,429)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/08/2024	12/30/2025	9,992	1,030,125	103.09	24,601			9,341		12,990			(3,079)				03
Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/08/2024	12/30/2025	9,992	1,030,125	103.09	24,601			9,341		12,990			(3,079)				03
DEC 25 FIA New Horizon	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	01/08/2024	12/30/2025	13,701	1,422,116	103.8	30,004			11,392		14,206			(3,756)				03
Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	01/08/2024	12/30/2025	13,701	1,422,116	103.8	30,004			11,392		14,206			(3,756)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	W22LR0WP21HZNB6K528	01/08/2024	01/05/2026	11,708	1,205,605	102.97	29,458		11,336		15,952			(3,657)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	01/05/2026	4,334	451,016	104.07	9,101		3,502		4,167			(1,130)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	12/30/2026	63,234	6,539,625	103.42	169,782		99,927		111,772			(14,096)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	12/30/2026	48,149	5,020,928	104.28	114,931		67,644		71,056			(9,542)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	01/04/2027	75,538	7,751,669	102.62	225,706		133,268		157,171			(18,653)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	01/04/2027	41,515	4,295,959	103.48	110,720		65,375		72,749			(9,150)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	01/05/2027	59,170	6,074,940	102.67	175,734		103,828		121,986			(14,510)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/08/2024	01/05/2027	60,152	6,226,984	103.52	159,585		94,287		104,619			(13,177)				03
JAN 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	01/06/2026	3,498	1,302,098	372.26	35,503		13,711		27,336			(4,407)				03
JAN 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	01/09/2026	6,150	2,283,961	371.36	64,824		25,199		51,306			(8,014)				03
NOV 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	11/16/2026	123	44,435	361.41	2,191		1,253		2,056			(190)				03
JAN 27 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	01/04/2027	13,879	5,143,241	370.57	192,228		113,605		160,052			(15,901)				03
JAN 27 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	01/05/2027	14,572	5,386,021	369.62	207,794		122,883		175,478			(17,173)				03
JAN 27 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/10/2024	01/08/2027	24,547	9,131,287	371.99	325,986		193,144		265,722			(26,867)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	12/30/2026	6,727	2,526,632	375.58	88,956		52,404		174,197			(7,392)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	01/09/2024	12/30/2026	6,670	2,533,120	379.79	76,743		45,210		152,694			(6,378)				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		21,083		69,130			(2,951)				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		56,606		188,843			(7,923)				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		20,942		68,700			(2,927)				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		12,345		71,615			(4,070)				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		38,707		129,060			(5,409)				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		8,363		48,475			(2,679)				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		3,749		21,070			(1,197)				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		38,096		124,489			(5,299)				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		1,600		5,303			(239)				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		58,750		195,361			(8,172)				03
DEC 26 JPMorgan MOZAI C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	01/12/2024	12/07/2026	8,065	3,003,415	372.42	107,501		62,666		83,971			(9,171)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/07/2026	4,397	1,649,521	375.17	53,772			31,346		40,005			(4,587)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/07/2026	6,802	2,567,804	377.49	77,206			45,006		54,970			(6,586)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/05/2025	17,648	6,570,330	372.29	181,426			65,398		131,579			(23,733)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/07/2026	5,338	2,029,538	380.22	55,406			32,298		37,299			(4,727)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/08/2025	7,893	2,924,012	370.47	87,530			31,795		67,313			(11,400)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/09/2025	5,605	2,076,704	370.5	62,161			22,637		47,763			(8,085)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/08/2026	3,247	1,182,202	364.14	55,386			32,309		48,929			(4,720)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/10/2025	4,738	1,773,258	374.27	44,963			16,415		30,683			(5,839)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/08/2026	4,840	1,800,722	372.06	65,241			38,058		51,299			(5,560)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2025	5,810	2,152,265	370.43	64,667			23,668		49,863			(8,386)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/08/2026	5,662	2,130,626	376.3	66,812			38,974		48,691			(5,694)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/04/2026	4,743	1,730,881	364.97	78,916			45,909		68,930			(6,751)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/09/2026	4,513	1,644,600	364.38	76,502			44,657		67,372			(6,514)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/04/2026	19,304	7,198,165	372.88	253,272			147,341		196,196			(21,668)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/09/2026	4,954	1,869,605	377.39	56,476			32,967		40,309			(4,809)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/07/2026	4,751	1,732,741	364.72	79,720			46,472		69,869			(6,801)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/10/2026	6,123	2,265,233	369.93	88,177			51,506		71,756			(7,501)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/10/2026	6,045	2,292,963	379.3	64,745			37,819		44,507			(5,508)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	7,316	2,664,421	364.18	124,815			72,956		110,174			(10,607)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	10,778	4,010,728	372.13	145,176			84,858		114,039			(12,338)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/12/2024	12/11/2026	9,569	3,603,312	376.55	112,152			65,554		81,419			(9,531)				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			56,061		287,131			(22,934)				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			46,445		247,841			(18,496)				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			38,282		204,770			(14,787)				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			39,962		214,090			(15,048)				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			55,018		294,036			(20,211)				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			49,880		263,858			(18,102)				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			26,424		142,353			(9,363)				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			102,793		293,652			(15,841)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/09/2026	 227	1,097,374	4,826.38	163,561	.....	.....93,486	.....	.....273,965	.....	.....	.....(14,333)	.....	.....	.....	03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/13/2026	 206	966,219	4,687.88	165,747	.....	.....95,011	.....	.....270,823	.....	.....	.....(14,469)	.....	.....	.....	03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/16/2026	 341	1,672,498	4,903.68	230,928	.....	.....132,661	.....	.....392,245	.....	.....	.....(20,100)	.....	.....	.....	03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/20/2026	 211	1,006,969	4,761.76	161,007	.....	.....92,757	.....	.....266,507	.....	.....	.....(13,960)	.....	.....	.....	03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/24/2026	 210	1,055,191	5,013.02	130,184	.....	.....75,212	.....	.....225,820	.....	.....	.....(11,244)	.....	.....	.....	03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.11/27/2026	 230	1,086,042	4,730.56	179,874	.....	.....104,137	.....	.....295,721	.....	.....	.....(15,492)	.....	.....	.....	03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.12/03/2026	 287	1,442,516	5,020.24	177,619	.....	.....103,259	.....	.....308,177	.....	.....	.....(15,210)	.....	.....	.....	03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.12/04/2026	 195	942,140	4,820.61	143,101	.....	.....83,249	.....	.....238,948	.....	.....	.....(12,243)	.....	.....	.....	03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/12/2024	.12/11/2026	 277	1,409,182	5,084.18	162,735	.....	.....95,121	.....	.....285,583	.....	.....	.....(13,830)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/05/2025	5,458	1,268,046	232.33	43,554	.....	.....15,700	.....	.....60,404	.....	.....	.....(5,698)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/11/2025	16,795	3,925,164	233.71	122,772	.....	.....44,934	.....	.....167,322	.....	.....	.....(15,921)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/12/2025	4,949	1,162,518	234.91	33,404	.....	.....12,256	.....	.....44,692	.....	.....	.....(4,326)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/15/2025	6,093	1,435,131	235.53	39,484	.....	.....14,594	.....	.....52,278	.....	.....	.....(5,091)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/19/2025	16,500	3,889,121	235.7	105,932	.....	.....39,536	.....	.....139,786	.....	.....	.....(13,581)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/26/2025	7,987	1,891,540	236.83	47,602	.....	.....18,061	.....	.....61,482	.....	.....	.....(6,043)	.....	.....	.....	03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.12/29/2025	5,703	1,353,654	237.34	32,852	.....	.....12,550	.....	.....42,004	.....	.....	.....(4,153)	.....	.....	.....	03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.01/02/2026	7,360	1,737,603	236.08	46,296	.....	.....17,846	.....	.....60,832	.....	.....	.....(5,819)	.....	.....	.....	03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.01/08/2026	4,268	1,010,335	236.71	25,780	.....	.....10,069	.....	.....33,509	.....	.....	.....(3,214)	.....	.....	.....	03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	.01/11/2024	.01/09/2026	13,075	3,091,405	236.43	80,544	.....	.....31,527	.....	.....105,280	.....	.....	.....(10,026)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/08/2027	27,378	7,670,673	280.18	221,211	.....	.....131,790	.....	.....278,378	.....	.....	.....(18,332)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/11/2027	5,357	1,513,440	282.53	38,247	.....	.....22,829	.....	.....46,963	.....	.....	.....(3,161)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/08/2027	37,480	10,598,299	282.77	263,861	.....	.....157,199	.....	.....322,975	.....	.....	.....(21,867)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/12/2027	13,401	3,758,414	280.46	106,805	.....	.....63,789	.....	.....134,119	.....	.....	.....(8,819)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/11/2027	17,019	4,764,036	279.93	139,383	.....	.....83,195	.....	.....175,920	.....	.....	.....(11,519)	.....	.....	.....	03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/12/2027	11,037	3,124,159	283.06	76,597	.....	.....45,748	.....	.....93,474	.....	.....	.....(6,325)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/09/2026	5,163	1,449,426	280.76	33,608	.....	.....13,173	.....	.....42,968	.....	.....	.....(4,189)	.....	.....	.....	03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/16/2024	.01/12/2026	5,278	1,487,195	281.78	32,195	.....	.....12,700	.....	.....40,266	.....	.....	.....(3,997)	.....	.....	.....	03
JAN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/17/2024	.01/15/2026	16,182	5,172,762	319.67	161,492		64,197		187,353			(19,992)				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)
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	01/17/2024	01/15/2026	42,027	15,546,447	369.92	412,700			164,058		388,088			(51,091)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/16/2024	01/14/2026	3,493	1,324,647	379.19	31,029			12,309		75,062			(3,847)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/16/2024	01/08/2027	5,381	2,014,520	374.41	69,252			41,296		144,155			(5,744)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/16/2024	01/08/2027	5,311	1,995,115	375.65	65,625			39,133		137,444			(5,444)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/16/2024	01/08/2027	21,102	8,005,760	379.38	229,923			137,106		490,022			(19,072)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	01/16/2024	01/12/2027	6,842	2,599,416	379.9	73,369			43,860		156,590			(6,064)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/08/2027	112,035	11,581,042	103.37	289,834			172,832		201,266			(24,042)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/08/2027	126,517	13,160,300	104.02	299,213			178,425		198,734			(24,819)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/12/2027	42,594	4,403,766	103.39	110,020			65,769		76,420			(9,093)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/12/2027	51,992	5,419,087	104.23	119,581			71,485		78,382			(9,883)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/08/2026	10,097	1,040,640	103.06	23,709			9,286		13,454			(2,964)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/08/2026	35,083	3,626,218	103.36	78,376			30,697		42,639			(9,797)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/09/2026	17,831	1,840,729	103.23	40,727			15,986		22,599			(5,084)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/09/2026	27,756	2,884,944	103.94	56,261			22,083		28,101			(7,023)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/16/2024	01/08/2027	88,268	9,073,934	102.8	246,532			147,010		177,665			(20,450)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Securities LLC	01/18/2024	01/15/2026	305	1,606,974	5,262.21	100,131			39,969		206,843			(12,447)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/16/2026	5,496	2,044,247	371.92	52,491			20,997		44,524			(6,516)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/08/2027	3,304	1,220,343	369.38	44,733			26,749		40,263			(3,721)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/08/2027	5,163	1,927,207	373.29	61,850			36,984		52,580			(5,145)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/11/2027	3,421	1,262,329	369.02	46,864			28,075		42,426			(3,887)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/11/2027	3,716	1,386,079	373	45,001			26,959		38,445			(3,733)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/12/2027	7,756	2,869,480	369.98	103,229			61,881		92,222			(8,555)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/09/2026	3,289	1,221,346	371.32	32,070			12,640		27,513			(4,020)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/12/2027	5,033	1,882,226	373.98	59,137			35,450		49,735			(4,901)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/12/2026	4,116	1,534,688	372.88	37,659			14,938		31,054			(4,701)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	6,486	2,379,984	366.97	94,688			56,865		88,020			(7,825)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/13/2026	2,917	1,093,908	374.96	24,448			9,718		18,988			(3,048)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	6,077	2,241,844	368.89	83,745			50,293		75,924			(6,921)				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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	7,576	2,810,597	371.01	97,800			58,734		86,098			(8,083)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/16/2026	2,961	1,087,896	367.37	34,025			13,610		32,075			(4,224)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/15/2027	11,055	4,122,458	372.9	134,541			80,799		115,152			(11,119)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/18/2024	01/16/2026	2,581	957,032	370.76	25,864			10,346		22,593			(3,211)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	01/22/2024	01/16/2026	73	357,274	4,862.85	44,718			17,936		72,919			(5,566)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/19/2025	5,918	2,243,191	379.03	44,742			16,867		26,513			(5,794)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/17/2026	7,313	2,765,705	378.2	79,710			47,087		57,411			(6,781)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/11/2026	7,024	2,565,274	365.2	114,215			67,205		101,371			(9,771)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2026	14,303	5,278,958	369.09	207,674			122,761		174,807			(17,649)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/11/2026	7,306	2,711,831	371.2	99,210			58,375		80,765			(8,488)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2026	23,721	8,945,088	377.09	268,289			158,592		197,402			(22,801)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2026	7,843	2,968,650	378.51	84,704			50,071		60,633			(7,199)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2026	7,889	3,003,996	380.78	78,969			46,681		54,028			(6,711)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2026	11,057	4,243,570	383.79	99,955			59,086		64,053			(8,495)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/11/2026	7,311	2,728,190	373.17	93,360			54,933		73,593			(7,987)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/11/2026	10,737	4,021,352	374.52	131,425			77,331		101,179			(11,244)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/14/2026	7,972	2,934,792	368.15	118,938			70,123		101,428			(10,146)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/14/2026	6,835	2,571,561	376.21	79,359			46,788		59,322			(6,770)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/12/2025	7,387	2,758,527	373.43	70,989			26,311		51,151			(9,286)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/14/2026	10,396	3,951,403	380.08	106,354			62,703		73,683			(9,073)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/16/2025	10,923	4,117,075	376.91	90,554			33,892		58,039			(11,777)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	6,808	2,509,081	368.55	100,418			59,243		85,135			(8,558)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	10,288	3,870,028	376.16	119,755			70,651		89,581			(10,206)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/18/2025	6,688	2,498,812	373.6	64,076			24,098		46,169			(8,310)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2024	12/15/2026	6,962	2,639,287	379.1	73,588			43,414		52,047			(6,272)				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			24,029		40,327			(8,286)				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			67,617		75,589			(9,768)				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			24,346		47,289			(8,363)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 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			44,885		54,456			(6,474)				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			157,533		395,053			(21,679)				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			130,805		340,223			(18,001)				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			116,236		312,294			(15,996)				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			175,542		472,740			(24,157)				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			154,522		397,740			(21,039)				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			161,142		434,387			(21,941)				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			80,264		340,893			(25,258)				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			81,834		340,999			(25,397)				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			73,446		306,511			(22,331)				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			146,755		380,884			(20,414)				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			203,689		530,473			(28,203)				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			149,336		388,929			(20,646)				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			33,037		109,249			(10,253)				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			8,025		24,446			(2,440)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/16/2026	11,632	3,273,133	281.38	72,237			29,015		92,162			(9,005)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/15/2027	60,956	17,023,121	279.27	512,638			308,716		656,343			(42,484)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2026	7,857	2,195,133	279.37	55,788			22,683		73,860			(6,897)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/15/2027	50,006	14,094,295	281.85	367,547			221,340		458,793			(30,460)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/19/2027	7,250	2,025,215	279.35	60,825			36,718		77,798			(5,022)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/19/2027	11,131	3,138,708	281.98	81,367			49,119		101,456			(6,718)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2027	15,835	4,424,410	279.41	132,696			80,249		169,427			(10,926)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/23/2024	01/22/2027	26,895	7,585,087	282.03	196,331			118,732		244,585			(16,166)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/23/2026	2,591	962,172	371.35	28,242			11,522		21,990			(3,491)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/23/2026	2,936	1,094,910	372.95	30,004			12,241		22,369			(3,709)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/15/2027	6,197	2,280,141	367.96	94,810			57,148		80,613			(7,864)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/15/2027	2,852	1,057,335	370.68	40,248			24,260		32,907			(3,339)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/15/2027	5,003	1,861,661	372.12	67,589			40,740		54,038			(5,606)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/19/2027	4,484	1,654,226	368.91	66,858			40,397		56,089			(5,525)				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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/19/2027	3,243	1,209,702	373	42,745			25,828		33,712			(3,533)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/22/2027	11,179	4,134,318	369.82	162,323			98,256		134,508			(13,378)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/22/2027	12,413	4,641,912	373.95	159,013			96,252		123,587			(13,105)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/16/2026	2,650	980,129	369.86	30,502			12,268		24,591			(3,807)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/21/2026	2,540	953,516	375.4	23,419			9,516		16,215			(2,903)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/24/2024	01/22/2026	3,188	1,179,146	369.92	36,721			14,951		29,651			(4,546)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/23/2024	01/16/2026	72,674	7,526,127	103.56	193,531			77,842		84,249			(24,158)				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			11,919		11,468			(3,624)				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			590,406		576,256			(81,249)				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			102,999		96,234			(14,088)				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			193,066		176,731			(26,287)				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			18,676		95,985			(5,796)				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			14,131		71,849			(4,282)				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			172,113		527,155			(23,685)				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			142,104		441,975			(19,556)				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			22,352		68,757			(3,057)				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			25,659		79,802			(3,510)				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			62,796		192,810			(8,550)				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			128,279		399,442			(17,466)				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			13,821		70,244			(4,289)				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			60,986		81,386			(8,726)				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			58,283		67,087			(8,339)				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			52,162		55,065			(7,464)				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			43,826		58,040			(6,261)				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			47,069		54,014			(6,724)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/22/2026	3,043	1,165,806	383.16	29,483			17,589		18,348			(2,513)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/22/2026	6,929	2,672,135	385.62	61,741			36,834		36,304			(5,262)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/19/2025	3,977	1,492,343	375.2	37,587			14,314		24,352			(4,917)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/23/2026	5,914	2,253,007	380.99	61,619			36,785		40,228			(5,247)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/23/2025	9,991	3,778,517	378.2	83,223			31,990		48,463			(10,824)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/24/2026	12,502	4,646,388	371.64	175,409			104,781		136,388			(14,921)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/24/2025	4,033	1,531,905	379.85	31,255			12,042		17,046			(4,059)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/24/2026	16,845	6,390,228	379.36	185,292			110,685		125,160			(15,762)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/26/2025	4,122	1,531,778	371.65	45,378			17,564		33,119			(5,876)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/24/2026	8,046	3,067,859	381.28	83,117			49,650		53,931			(7,070)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/26/2025	4,099	1,550,708	378.31	34,063			13,184		19,834			(4,411)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/24/2026	4,130	1,588,882	384.72	37,996			22,697		22,839			(3,232)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/26/2025	4,047	1,538,877	380.24	30,880			11,952		16,624			(3,999)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/28/2026	9,435	3,506,274	371.61	132,756			79,503		103,335			(11,250)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/26/2025	2,063	789,030	382.41	14,278			5,526		6,984			(1,849)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/28/2026	10,742	4,081,917	379.99	116,015			69,478		77,490			(9,832)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/28/2026	10,858	4,171,644	384.2	101,957			61,059		62,151			(8,640)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/29/2024	12/28/2026	5,731	2,219,402	387.27	48,426			29,001		27,455			(4,104)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/23/2026	14,428	4,017,629	278.47	108,639			44,628		145,537			(13,524)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/23/2026	6,037	1,689,648	279.89	41,594			17,086		54,450			(5,178)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/23/2026	3,702	1,041,901	281.42	23,065			9,475		29,369			(2,871)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/15/2027	1,214	342,470	282.01	8,865			5,368		11,027			(739)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/26/2026	3,494	980,118	280.48	23,203			9,588		30,082			(2,876)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/22/2027	11,012	3,061,785	278.04	99,218			60,334		127,700			(8,215)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/28/2026	2,369	670,134	282.93	13,382			5,551		16,486			(1,654)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/22/2027	26,015	7,284,628	280.02	211,759			128,770		268,283			(17,533)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/22/2027	17,977	5,071,981	282.13	130,696			79,476		162,442			(10,821)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/25/2027	17,772	4,961,412	279.17	151,240			92,131		193,090			(12,488)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/25/2027	15,995	4,507,327	281.79	118,685			72,300		147,911			(9,800)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/26/2027	15,069	4,208,727	279.29	127,487			77,707		162,607			(10,517)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	01/29/2024	01/26/2027	26,976	7,603,705	281.87	199,352			121,512		248,272			(16,445)				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			10,146		14,939			(3,446)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JAN 26 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			9,550		13,241			(3,114)				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			8,541		10,487			(2,745)				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			12,563		18,148			(4,010)				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			11,335		16,473			(3,567)				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			11,087		14,361			(3,441)				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			20,774		29,278			(6,170)				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			24,611		23,440			(7,458)				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			23,262		19,835			(7,049)				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			4,562		4,257			(628)				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			182,044		163,342			(24,787)				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			196,251		164,542			(26,721)				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			266,531		232,458			(36,126)				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			165,542		134,720			(22,438)				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			33,576		59,957			(10,175)				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			28,623		48,734			(8,587)				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			27,834		46,882			(8,240)				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			82,515		103,005			(11,235)				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			110,707		137,077			(15,005)				03
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			168,282		210,335			(22,775)				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			374,229		456,115			(50,420)				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			27,323		130,124			(8,197)				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			24,045		113,387			(7,119)				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			80,997		239,869			(11,028)				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			96,382		285,326			(13,064)				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			113,384		335,054			(15,345)				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			313,873		928,188			(42,288)				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			16,494		48,576			(4,883)				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			312,448		632,223			(42,096)				03

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SCHEDULE DB - PART A - SECTION 1

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JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/29/2027	56,883	16,059,175	282.32	419,796		257,742		509,110			(34,726)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	02/01/2027	10,497	2,951,788	281.21	82,294		50,614		100,935			(6,789)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	02/01/2027	9,921	2,816,376	283.89	67,361		41,429		80,199			(5,557)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/29/2026	3,438	961,124	279.55	24,926		10,446		31,963			(3,103)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	5,624	1,592,933	283.25	31,999		13,436		38,062			(3,978)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	5,122	1,433,286	279.82	36,521		15,335		46,626			(4,540)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/02/2024	01/30/2026	1,328	382,180	287.86	5,443		2,286		5,623			(677)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/23/2026	425	2,086,092	4,903.26	275,479		114,270		410,288			(34,627)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/29/2026	508	2,565,323	5,049.75	284,973		119,594		432,453			(35,523)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	02/04/2026	375	1,913,922	5,107.06	198,589		84,291		303,939			(24,551)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/22/2027	523	2,627,330	5,025.69	396,780		242,844		573,303			(33,065)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/25/2027	373	1,906,859	5,114.28	264,347		162,074		385,759			(21,968)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/26/2027	393	1,982,994	5,051.7	292,654		179,534		424,055			(24,298)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/26/2027	417	2,189,961	5,255.99	262,892		161,276		389,679			(21,827)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/29/2027	440	2,119,246	4,821.07	389,257		239,212		550,310			(32,229)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	01/29/2027	739	3,896,658	5,273.95	460,621		283,068		682,928			(38,138)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	02/01/2027	418	2,186,523	5,225.54	272,444		167,716		401,663			(22,495)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/05/2024	02/02/2027	468	2,394,627	5,117.6	333,117		205,183		485,121			(27,480)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/29/2026	13,134	1,370,628	104.36	31,967		13,416		12,125			(3,985)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/29/2026	9,416	989,169	105.05	20,480		8,595		6,900			(2,553)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/30/2026	14,226	1,482,180	104.19	35,607		14,972		13,905			(4,432)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/30/2026	5,304	556,560	104.94	11,753		4,942		4,046			(1,463)				03
DEC 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	12/18/2026	2,350	244,189	103.93	6,828		4,090		3,702			(588)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/29/2027	145,101	15,128,244	104.26	408,460		251,013		220,202			(33,819)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	01/29/2027	187,977	19,763,945	105.14	470,507		289,144		236,214			(38,956)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	02/01/2027	63,203	6,580,713	104.12	181,330		111,626		98,995			(14,972)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	02/02/2024	02/01/2027	22,060	2,315,814	104.98	56,473		34,764		28,788			(4,663)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Securities LLC	KB1H1DSPRFMYMCJFXT09	02/06/2024	01/30/2026	85	432,915	5,090.72	45,397		19,114		69,718			(5,659)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57PNE97	02/07/2024	01/30/2026	3,744	1,391,646	371.74	41,254		17,394		31,218			(5,150)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/02/2026	3,541	1,326,986	374.75	34,631			14,685		24,135			(4,305)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2026	3,430	1,279,222	372.95	36,152			15,416		26,579			(4,476)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/06/2026	1,936	724,138	373.99	19,595			8,371		13,995			(2,422)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/01/2027	5,348	1,988,227	371.78	74,870			46,174		59,238			(6,193)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/01/2027	6,746	2,534,262	375.67	83,853			51,714		62,266			(6,936)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/02/2027	6,154	2,285,519	371.39	87,202			53,810		69,418			(7,207)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/02/2027	13,169	4,945,497	375.53	164,486			101,501		122,460			(13,594)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2027	10,981	4,066,861	370.35	160,654			99,305		129,936			(13,241)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/07/2024	02/05/2027	10,278	3,850,081	374.59	132,279			81,766		100,142			(10,902)				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			11,199		53,169			(3,241)				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			36,632		108,704			(4,913)				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			31,622		95,028			(4,241)				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			58,418		173,488			(7,824)				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			49,432		148,835			(6,620)				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			99,100		292,270			(13,213)				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			96,775		289,444			(12,903)				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			28,537		87,204			(8,285)				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			102,938		211,124			(13,786)				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			18,956		57,874			(5,486)				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			112,211		224,465			(15,028)				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			13,268		38,666			(3,840)				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			399,117		821,930			(53,216)				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			302,751		608,491			(40,367)				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			45,950		50,452			(6,472)				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			67,136		68,078			(9,456)				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			29,688		48,211			(9,787)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	01/04/2027	7,385	2,735,869	370.47	104,200			63,448		85,548			(8,881)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/09/2024	01/02/2026	7,584	2,831,110	373.29	75,084			30,077		54,792			(9,808)				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 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/04/2027	7,219	2,756,074	381.78	70,963			43,209		47,608			(6,048)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/02/2026	12,746	4,864,144	381.62	87,438			35,026		47,270			(11,421)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/05/2027	7,676	2,836,103	369.47	111,688			68,048		93,060			(9,510)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/08/2026	7,341	2,741,783	373.49	72,382			29,369		52,741			(9,373)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/05/2027	7,973	3,001,055	376.38	93,688			57,082		69,740			(7,977)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/29/2026	7,623	2,845,283	373.24	98,568			59,798		77,362			(8,449)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/06/2027	7,196	2,722,508	378.35	79,369			48,387		56,998			(6,752)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/29/2026	7,345	2,787,666	379.55	77,560			47,053		54,280			(6,648)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/07/2027	7,100	2,671,280	376.26	83,775			51,103		62,548			(7,120)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/29/2026	7,734	2,970,911	384.12	69,996			42,464		44,521			(6,000)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/07/2027	8,518	3,252,603	381.86	83,645			51,024		56,082			(7,109)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/08/2027	7,613	2,822,644	370.76	106,660			65,103		87,202			(9,056)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	01/08/2027	14,777	5,630,791	381.05	149,248			91,098		101,733			(12,672)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/30/2026	7,490	2,833,911	378.38	82,161			49,875		58,878			(7,036)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/31/2026	8,594	3,171,513	369.02	126,510			76,844		106,017			(10,823)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/31/2026	7,978	2,991,159	374.91	97,974			59,511		74,760			(8,382)				03
DEC 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/09/2024	12/31/2026	14,408	5,448,393	378.16	159,349			96,791		114,652			(13,632)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/05/2026	12,502	1,312,199	104.96	30,442			13,053		9,623			(3,789)				03
FEB 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/06/2026	3,779	395,839	104.75	9,519			4,089		3,128			(1,183)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/02/2027	45,145	4,718,968	104.53	132,590			82,120		64,937			(10,998)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/02/2027	46,053	4,853,548	105.39	120,844			74,845		54,983			(10,024)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/05/2027	283,608	29,583,138	104.31	857,630			532,078		428,187			(70,944)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	02/08/2024	02/05/2027	162,893	17,128,171	105.15	441,602			273,972		205,548			(36,530)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/08/2027	9,353	3,507,233	374.99	109,616			68,246		89,599			(9,059)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/09/2027	3,654	1,353,844	370.51	49,256			30,683		43,023			(4,067)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/09/2027	7,515	2,817,016	374.83	88,607			55,197		72,592			(7,316)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/12/2027	4,127	1,530,198	370.79	55,217			34,454		48,049			(4,547)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/12/2027	10,084	3,781,485	374.99	118,389			73,871		96,825			(9,748)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	02/13/2024	02/09/2026	4,029	1,510,667	374.94	35,375			15,321		27,378			(4,391)				03

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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	993,893	373.98	24,370			10,612		19,378			(3,013)				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			42,211		58,780			(5,628)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/05/2027	10,634	3,991,149	375.32	123,142			76,538		100,066			(10,205)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/13/2024	02/08/2027	4,778	1,772,232	370.88	63,649			39,627		55,318			(5,260)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	01/08/2027	192	974,609	5,073.18	145,911			89,314		202,550			(12,424)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	01/13/2027	253	1,365,238	5,394.28	148,091			90,918		210,826			(12,550)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/12/2025	188	970,134	5,161.66	92,855			35,606		136,819			(12,567)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/18/2025	225	1,176,561	5,223.82	104,101			40,492		154,190			(13,963)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/24/2025	226	1,160,172	5,140.33	116,082			45,781		170,013			(15,432)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	01/05/2026	192	979,718	5,096.06	104,949			42,498		153,309			(13,709)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	01/13/2026	193	998,500	5,181.36	96,580			39,768		142,079			(12,471)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/14/2026	234	1,215,805	5,195.08	157,874			95,153		222,963			(13,768)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/17/2026	223	1,177,976	5,285.72	139,836			84,442		198,487			(12,160)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/18/2026	204	1,072,583	5,264.21	130,300			78,733		184,638			(11,320)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/21/2026	260	1,408,530	5,415.55	145,754			88,238		209,294			(12,626)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/24/2026	270	1,385,178	5,128.58	194,335			117,869		271,617			(16,785)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	12/30/2026	188	987,405	5,262.79	121,540			73,991		171,528			(10,438)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/14/2024	01/05/2027	190	947,001	4,988.94	153,056			93,518		211,532			(13,069)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/09/2027	29,532	8,339,623	282.39	208,793			130,184		264,307			(17,256)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/12/2027	33,949	9,488,821	279.5	280,081			174,923		363,394			(23,084)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/12/2027	47,962	13,532,890	282.16	343,886			214,771		435,977			(28,342)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/12/2027	10,855	3,072,250	283.02	74,250			46,372		93,363			(6,120)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/06/2026	5,283	1,481,362	280.38	34,765			14,996		46,127			(4,340)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/12/2026	4,973	1,397,342	280.98	31,579			13,770		41,460			(3,909)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/06/2026	3,207	915,440	285.48	14,847			6,404		17,625			(1,853)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/12/2026	4,394	1,250,404	284.6	21,792			9,502		26,494			(2,698)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/09/2026	3,794	1,065,954	280.96	24,054			10,432		31,636			(2,990)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/13/2026	1,595	444,873	278.98	11,513			5,029		15,601			(1,423)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/14/2024	02/08/2027	12,635	3,533,939	279.69	103,103			64,250		133,614			(8,529)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	02/08/2027	23,284	6,572,245	282.27	165,779		103,307		209,910			(13,713)				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		67,406		140,051			(8,935)				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	10,779	4,120,982	382.33	126,180		78,630		230,520			(10,438)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/09/2027	2,862	1,081,527	377.9	38,707		24,134		69,825			(3,199)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/09/2027	7,749	2,964,099	382.53	90,147		56,208		164,745			(7,450)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/09/2026	2,660	1,015,858	381.88	26,074		11,308		51,912			(3,241)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/12/2027	3,753	1,418,217	377.91	50,793		31,722		91,554			(4,186)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/12/2027	12,877	4,925,430	382.5	150,150		93,775		274,151			(12,375)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/12/2026	1,776	680,287	382.98	16,670		7,269		33,203			(2,064)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/13/2024	02/05/2027	5,389	2,033,384	377.31	74,159		46,136		133,611			(6,151)				03
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		51,434		150,877			(6,858)				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		41,147		119,126			(5,462)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	01/09/2026	4,708	1,112,934	236.37	36,632		14,959		38,110			(4,757)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	01/16/2026	5,513	1,309,153	237.47	40,024		16,581		40,658			(5,146)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	01/23/2026	15,017	3,598,442	239.63	94,755		39,805		90,901			(12,062)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	01/26/2026	5,530	1,331,393	240.74	32,353		13,670		30,062			(4,101)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	01/30/2026	41,890	10,046,361	239.83	261,391		111,292		250,427			(32,948)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	02/05/2026	10,518	2,529,324	240.47	63,004		27,127		59,408			(7,876)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	02/09/2026	4,670	1,129,079	241.75	25,641		11,120		23,274			(3,187)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	02/13/2024	02/12/2026	17,976	4,341,247	241.5	100,667		43,895		92,238			(12,462)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/09/2027	122,604	12,966,578	105.76	319,138		199,718		135,715			(26,472)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/12/2027	87,910	9,207,667	104.74	261,707		164,048		121,889			(21,649)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/12/2027	160,268	16,930,666	105.64	424,228		265,922		182,719			(35,092)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/09/2026	13,395	1,409,316	105.21	32,926		14,359		9,574			(4,116)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/13/2026	6,154	646,500	105.06	15,519		6,817		4,674			(1,929)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/08/2027	55,541	5,811,278	104.63	167,512		104,772		78,594			(13,908)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/08/2027	47,764	5,038,675	105.49	128,869		80,602		56,097			(10,699)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/14/2024	02/09/2027	25,274	2,647,750	104.76	74,989		46,929		34,819			(6,220)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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		70,603		136,118			(19,982)				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		112,129		210,275			(31,735)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPPFMYMCJFT09	02/20/2024	02/13/2026	225	1,243,142	5,532.7	76,103		33,519		114,385			(9,486)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/13/2026	3,730	1,386,427	371.73	39,423		17,363		31,623			(4,914)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/13/2026	2,530	960,475	379.6	19,179		8,447		12,257			(2,391)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/18/2026	1,253	471,037	375.96	11,163		4,960		8,030			(1,382)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/12/2027	14,039	5,194,607	370.02	199,911		125,543		169,097			(16,567)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/12/2027	28,406	10,622,300	373.95	358,764		225,301		286,418			(29,732)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/16/2027	6,309	2,334,107	369.94	90,162		56,744		76,428			(7,445)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	02/20/2024	02/16/2027	6,902	2,583,501	374.3	86,416		54,386		68,651			(7,135)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/13/2026	11,764	3,292,520	279.88	94,465		41,664		107,299			(11,792)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/20/2026	1,380	392,525	284.5	8,292		3,702		8,467			(1,025)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/13/2026	3,490	989,600	283.57	22,195		9,789		23,207			(2,771)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	24,304	6,805,282	280.01	223,594		140,545		252,347			(18,547)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/20/2026	6,031	1,694,318	280.92	45,597		20,356		50,773			(5,637)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	17,963	5,068,578	282.16	148,199		93,154		163,290			(12,293)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/12/2027	11,934	3,382,925	283.46	92,014		57,838		99,731			(7,633)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,593	4,938,338	280.7	156,577		98,634		175,453			(12,940)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/16/2027	17,461	4,952,120	283.61	133,926		84,365		144,771			(11,068)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/19/2027	19,841	5,574,422	280.95	174,604		110,167		195,023			(14,390)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/21/2024	02/19/2027	31,479	8,930,921	283.71	240,185		151,545		259,572			(19,795)				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		56,773		154,486			(7,448)				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		56,769		155,833			(7,448)				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		9,122		37,918			(2,542)				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		69,461		188,279			(9,166)				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		158,050		432,332			(20,857)				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		30,334		83,429			(4,003)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	02/21/2024	02/13/2026	25,120	2,638,102	105.02	72,019		31,897		19,336			(9,027)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/20/2026	20,238	2,135,565	105.52	53,915			24,169		13,404			(6,693)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/20/2026	13,632	1,442,314	105.8	34,763			15,583		8,196			(4,315)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/12/2027	93,871	9,842,411	104.85	304,706			192,061		127,140			(25,345)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/12/2027	111,029	11,749,088	105.82	318,764			200,922		121,592			(26,515)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/16/2027	47,639	5,010,144	105.17	148,680			93,917		60,455			(12,322)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/16/2027	43,167	4,580,029	106.1	119,616			75,559		44,576			(9,913)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/19/2027	65,656	6,892,526	104.98	209,967			132,844		87,006			(17,353)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2024	02/19/2027	124,117	13,142,741	105.89	353,609			223,725		134,772			(29,224)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/12/2027	11,929	4,459,187	373.82	155,192			96,311		118,781			(13,315)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/12/2027	10,124	3,881,420	383.38	96,585			59,940		61,656			(8,287)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/14/2027	9,280	3,527,824	380.16	98,645			61,289		67,336			(8,447)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/09/2026	10,079	3,795,592	376.57	89,404			37,153		57,689			(11,816)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	16,132	5,935,044	367.9	251,179			156,151		210,407			(21,489)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/14/2026	8,774	3,316,076	377.94	73,615			30,905		45,569			(9,658)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	15,880	5,951,324	374.76	200,887			124,886		151,404			(17,186)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	29,792	11,209,150	376.25	359,587			223,545		264,090			(30,763)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/16/2026	16,870	6,336,271	375.6	156,888			66,130		105,207			(20,523)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/15/2027	8,611	3,294,236	382.58	84,556			52,566		54,941			(7,234)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2026	11,417	4,306,198	377.16	99,788			42,561		63,979			(12,941)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	8,447	3,143,706	372.16	115,980			72,268		91,303			(9,885)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/23/2026	8,934	3,377,430	378.03	75,227			32,147		46,901			(9,742)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	14,464	5,511,302	381.04	149,845			93,370		100,664			(12,771)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/19/2027	9,801	3,767,983	384.43	90,566			56,432		56,728			(7,719)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/08/2027	21,867	8,189,245	374.51	277,924			172,074		210,064			(23,936)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/20/2027	10,732	4,076,351	379.83	115,691			72,129		79,665			(9,851)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/11/2027	13,379	4,988,193	372.84	179,411			111,276		139,459			(15,407)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2027	16,833	6,220,544	369.54	250,310			156,237		205,059			(21,273)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/11/2027	9,443	3,601,737	381.43	96,127			59,621		63,888			(8,255)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2024	01/22/2027	17,626	6,647,811	377.16	207,281			129,380		150,119			(17,616)				03

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JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/22/2027	15,190	5,790,444	381.19	156,765		97,849		105,151			(13,323)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/25/2027	12,794	4,784,184	373.93	166,838		104,313		127,762			(14,139)				03
JAN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/26/2024	01/25/2027	16,549	6,355,786	384.06	155,560		97,262		98,389			(13,183)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	539	2,649,600	4,917.96	507,964		321,067		639,413			(42,370)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	388	1,988,878	5,121.09	317,889		200,927		403,701			(26,515)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	678	3,665,655	5,407.05	444,973		281,252		570,907			(37,115)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/12/2027	429	2,336,149	5,441.89	273,767		173,039		351,591			(22,835)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	787	3,914,640	4,975.9	714,641		453,395		903,282			(59,224)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/19/2027	433	2,326,892	5,375.25	296,638		188,198		375,599			(24,583)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	356	1,784,280	5,006.96	317,449		201,722		401,784			(26,235)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/22/2027	374	2,036,256	5,445.7	239,215		152,008		307,663			(19,770)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2027	641	3,330,440	5,196.91	499,857		318,298		636,982			(41,159)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/26/2026	3,827	1,434,244	374.76	37,735		17,157		26,970			(4,665)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/16/2027	1,398	519,442	371.63	19,624		12,431		15,711			(1,631)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/19/2027	11,664	4,313,586	369.81	173,099		109,820		142,267			(14,345)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/19/2027	20,419	7,638,992	374.12	266,258		168,924		205,133			(22,066)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/22/2027	6,222	2,308,898	371.07	89,041		56,580		71,927			(7,359)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/22/2027	7,473	2,805,525	375.43	93,709		59,547		70,738			(7,745)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/23/2027	5,473	2,033,366	371.52	77,335		49,168		62,047			(6,385)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/23/2027	7,356	2,766,212	376.03	90,557		57,574		67,718			(7,477)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/26/2027	6,318	2,345,283	371.22	90,155		57,409		72,679			(7,424)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/09/2026	351	1,777,788	5,061.03	231,301		102,150		298,769			(29,279)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/26/2027	8,675	3,258,314	375.58	108,443		69,054		81,734			(8,929)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/13/2026	437	2,220,101	5,074.98	285,101		126,800		368,359			(35,887)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/20/2026	385	1,944,407	5,050.67	257,971		116,123		333,427			(32,157)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/20/2026	7,106	2,627,529	369.75	85,204		38,353		68,719			(10,621)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/26/2026	343	1,821,380	5,311.85	177,003		80,478		230,804			(21,882)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	7H6GLXDRUGOFU57RNE97	02/27/2024	02/23/2026	3,918	1,466,703	374.39	39,137		17,706		28,201			(4,858)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
	Index		Index	Intern	4PQUHN3JPFGFNF3BB653	02/27/2024	02/05/2027	386	1,885,725	4,884.16	370,623		233,368		466,525			(31,116)				03

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FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	02/27/2024	02/05/2027	464	2,451,758	2,280.32	335,313			211,135		429,035			(28,151)				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			262,314		531,048			(34,820)				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			253,655		514,485			(33,621)				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			35,851		86,556			(9,928)				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			24,201		54,171			(6,641)				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			13,363		25,536			(3,644)				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			67,366		117,176			(8,800)				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			14,065		32,708			(3,824)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/27/2024	02/19/2027	24,950	7,103,866	284.72	180,391			114,447		192,317			(14,950)				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			13,867		24,491			(1,819)				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			77,365		134,148			(10,062)				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			83,763		139,718			(10,894)				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			70,573		121,378			(9,165)				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			89,139		147,352			(11,576)				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			63,791		110,670			(8,249)				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			136,496		227,813			(17,650)				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			311,485		704,155			(40,687)				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			199,737		449,991			(25,977)				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			34,590		111,914			(9,434)				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			5,121		11,739			(693)				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			72,055		41,118			(19,954)				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			14,253		9,337			(1,870)				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			287,618		176,071			(37,570)				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			392,105		220,154			(50,996)				03
FEB 26 JPUSCYQL 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			15,711		25,336			(19,478)				03
FEB 26 JPUSCYQL 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			15,286		26,570			(18,891)				03
FEB 26 JPUSCYQL 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			22,415		35,487			(27,105)				03
FEB 26 JPUSCYQL 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			22,118		35,572			(26,182)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	01/30/2026	33,500	6,370,977	190.18	161,469			70,425		109,611			(91,043)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/05/2026	7,251	1,375,938	189.75	36,329			16,020		25,395			(20,309)				03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/29/2024	02/06/2026	5,672	1,079,773	190.36	27,113			11,978		18,311			(15,136)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/26/2027	6,566	2,532,367	385.67	62,116			39,116		35,724			(5,294)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/27/2027	3,535	1,309,208	370.36	54,191			34,145		41,633			(4,614)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/27/2027	3,137	1,202,740	383.38	32,031			20,182		19,400			(2,727)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/28/2027	5,014	1,906,678	380.27	56,708			35,751		36,621			(4,824)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/28/2027	5,508	2,124,166	385.63	52,219			32,920		30,098			(4,442)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/27/2026	3,665	1,379,843	376.49	35,551			15,464		21,802			(4,624)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/29/2027	11,220	4,165,351	371.25	167,624			105,734		127,075			(14,246)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/29/2026	3,609	1,369,868	379.55	30,786			13,441		17,013			(3,992)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/29/2027	27,358	10,366,034	378.91	323,092			203,801		214,483			(27,458)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/29/2027	7,530	2,863,310	380.24	85,243			53,770		55,132			(7,244)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/30/2026	6,595	2,476,036	375.43	67,007			29,310		42,613			(8,677)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/01/2027	8,903	3,307,502	371.5	132,211			83,534		99,879			(11,204)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/30/2026	3,120	1,188,317	380.86	25,148			11,000		13,256			(3,257)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/01/2027	7,565	2,869,488	379.29	88,440			55,879		58,326			(7,495)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/02/2026	1,757	664,432	378.24	15,898			6,992		9,253			(2,050)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/01/2027	12,149	4,664,156	383.92	122,217			77,220		73,314			(10,357)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/01/2027	6,423	2,485,369	386.92	58,454			36,933		32,780			(4,954)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/26/2027	7,061	2,645,419	374.65	95,183			59,940		68,181			(8,112)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/02/2027	4,546	1,686,992	371.11	68,323			43,192		51,928			(5,785)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	01/26/2027	11,868	4,545,184	382.98	122,715			77,278		74,929			(10,459)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/02/2027	5,157	1,953,693	378.84	61,162			38,665		40,713			(5,178)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/04/2024	02/02/2027	4,688	1,803,956	384.77	45,853			28,987		27,028			(3,882)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/27/2026	4,965	1,860,430	374.7	53,375			24,544		35,180			(6,653)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/02/2026	6,899	2,627,576	380.86	57,676			26,650		31,385			(7,160)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/04/2026	2,979	1,121,313	376.45	29,965			13,890		18,840			(3,710)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/04/2026	1,436	547,647	381.5	11,685			5,417		6,238			(1,447)				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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FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/16/2027	744	277,985	373.47	10,569			6,739		7,695			(884)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/26/2027	9,934	3,690,834	371.54	149,803			96,006		112,667			(12,415)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/26/2027	34,004	12,785,096	375.99	448,850			287,661		314,178			(37,198)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/01/2027	3,092	1,155,312	373.66	43,843			28,142		31,922			(3,623)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/01/2027	6,826	2,582,651	378.33	84,034			53,939		56,438			(6,945)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/04/2027	6,461	2,410,944	373.18	93,032			59,806		68,282			(7,667)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	03/04/2027	9,821	3,710,446	377.81	122,958			79,044		83,457			(10,134)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/05/2024	02/27/2026	10,291	3,821,544	371.35	126,064			57,969		90,764			(15,714)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/03/2026	1,159	461,770	398.38	9,316			4,311		10,657			(1,155)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/16/2027	930	354,275	380.81	16,358			10,429		20,870			(1,368)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	10,704	4,122,458	385.14	166,267			106,558		210,711			(13,779)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	4,455	1,724,693	387.18	65,065			41,699		82,149			(5,392)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	28,043	10,938,538	390.07	374,611			240,082		470,003			(31,045)				03
FEB 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2027	10,883	4,267,852	392.14	136,169			87,268		169,948			(11,285)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/01/2027	2,783	1,086,102	390.28	36,974			23,733		46,375			(3,056)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/26/2026	2,759	1,064,127	385.64	36,631			16,817		46,516			(4,573)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	03/01/2027	8,212	3,239,737	394.49	95,364			61,212		118,253			(7,881)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/27/2026	3,750	1,446,460	385.7	49,700			22,854		63,091			(6,195)				03
FEB 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/04/2024	02/27/2026	2,896	1,130,700	390.45	32,067			14,745		39,480			(3,997)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/27/2026	10,571	2,982,247	282.11	74,844			34,416		80,897			(9,330)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/16/2027	1,147	323,093	281.57	9,834			6,270		10,845			(823)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2026	6,601	1,877,751	284.45	40,334			18,697		41,174			(4,993)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/26/2027	36,192	10,210,866	282.13	302,566			193,909		331,366			(25,075)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2026	6,983	1,998,576	286.19	37,920			17,578		36,853			(4,694)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	02/26/2027	74,982	21,369,756	285	539,118			345,512		569,033			(44,678)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/01/2027	7,535	2,123,704	281.84	63,973			41,063		70,346			(5,287)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/01/2027	17,831	5,079,634	284.87	129,278			82,980		136,742			(10,684)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/05/2024	03/04/2027	11,463	3,239,155	282.58	93,766			60,278		102,234			(7,728)				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)
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2024	03/04/2027	15,593	4,452,377	285.54	109,150		70,168		114,403			(8,996)				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		25,667		11,451			(6,979)				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		27,419		13,015			(7,433)				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		17,816		7,397			(4,830)				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		7,257		4,422			(952)				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		318,299		178,398			(41,159)				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		456,492		232,682			(59,029)				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		31,707		16,813			(4,082)				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		110,550		52,858			(14,234)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/13/2026	18,775	4,512,477	240.34	151,142		68,271		108,329			(19,322)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/13/2026	11,755	2,846,233	242.13	84,518		38,177		56,577			(10,805)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/20/2026	12,181	2,946,861	241.92	88,922		40,647		60,469			(11,256)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/20/2026	4,259	1,036,861	243.43	28,240		12,908		18,024			(3,575)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/23/2026	9,655	2,352,606	243.66	63,146		29,008		40,037			(7,960)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/26/2026	8,077	1,967,239	243.57	53,145		24,534		33,967			(6,671)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	02/27/2026	18,684	4,575,282	244.88	112,850		52,181		68,085			(14,146)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	03/04/2026	6,786	1,667,857	245.79	38,611		17,997		22,488			(4,806)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/06/2024	03/05/2026	4,489	1,101,479	245.35	26,308		12,282		15,674			(3,270)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPU8MPRO8K5P83	03/07/2024	03/06/2026	304	1,552,421	5,104.8	215,146		100,599		253,624			(26,708)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/03/2026	7,030	2,257,324	321.09	109,812		66,046		92,132			(10,231)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/04/2026	5,931	1,928,190	325.09	80,368		48,371		63,644			(7,480)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/06/2026	6,192	1,938,324	313.06	125,936		75,899		115,723			(11,697)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/06/2026	5,851	1,865,228	318.79	98,940		59,629		85,524			(9,189)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/06/2026	11,402	3,697,896	324.31	159,063		95,864		127,552			(14,774)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/09/2026	6,234	1,980,221	317.67	109,524		66,143		95,986			(10,141)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/10/2026	8,698	2,774,237	318.95	146,475		88,517		126,485			(13,549)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/10/2026	7,750	2,525,715	325.91	102,141		61,726		80,010			(9,448)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,000	1,869,144	311.51	128,226		77,645		119,473			(11,824)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,030	1,910,945	316.93	108,652		65,793		96,070			(10,019)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	13,173	4,210,849	319.66	216,826		131,295		185,650			(19,994)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	6,296	2,033,873	323.02	92,243		55,856		75,529			(8,506)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/13/2026	9,447	3,077,618	325.77	125,364		75,912		98,464			(11,560)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	10/31/2025	6,377	1,969,385	308.85	137,031		48,809		127,910			(20,623)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/04/2025	6,066	1,935,699	319.13	88,132		31,769		68,347			(13,176)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/07/2025	6,666	2,115,385	317.36	104,316		37,933		84,524			(15,518)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/08/2024	11/14/2025	4,976	1,579,822	317.51	77,670		28,809		62,822			(11,422)				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		79,157		123,775			(12,347)				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		63,103		91,408			(9,792)				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		74,102		114,286			(11,479)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	4,792	1,818,292	379.41	55,496		35,373		36,835			(4,716)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	3,615	1,384,055	382.82	37,492		23,897		23,245			(3,186)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2026	7,157	2,722,908	380.44	58,117		25,867		31,762			(7,559)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2027	3,795	1,463,116	385.55	35,938		22,906		21,013			(3,054)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2026	3,258	1,222,140	375.1	33,266		14,859		21,756			(4,314)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	8,563	3,172,331	370.48	130,582		83,366		100,905			(11,066)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/05/2026	3,533	1,331,008	376.69	33,780		15,089		21,028			(4,381)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	9,538	3,612,006	378.69	113,218		72,280		76,232			(9,595)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/06/2026	12,692	4,783,962	376.93	120,192		53,784		74,330			(15,564)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	11,040	4,229,481	383.11	113,600		72,524		70,100			(9,627)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2026	3,235	1,222,156	377.85	29,531		13,285		17,783			(3,808)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/08/2027	5,834	2,253,423	386.29	53,960		34,449		31,099			(4,573)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2026	3,246	1,236,093	380.75	26,167		11,771		14,241			(3,374)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	6,328	2,342,131	370.13	97,576		62,327		75,766			(8,261)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	10,397	3,928,720	377.88	126,632		80,887		86,597			(10,721)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2027	3,392	1,276,779	376.39	43,182		27,495		30,275			(3,677)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	6,401	2,449,307	382.62	66,959		42,770		41,768			(5,669)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/03/2027	5,177	1,993,219	385.05	49,798		31,707		29,414			(4,240)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JP Morgan Chase Bank	7H6GLXDRUGQFUS7RNE97	03/11/2024	02/09/2027	3,157	1,222,974	387.37	28,162		17,988		15,851			(2,384)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/04/2027	8,456	3,235,027	382.57	88,366			56,293		55,049			(7,517)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/05/2027	13,477	4,986,732	370.01	208,224			132,721		161,883			(17,696)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2024	02/05/2027	22,122	8,356,480	377.75	270,106			172,164		184,866			(22,955)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/11/2026	4,024	1,531,671	380.6	35,616			16,852		19,020			(4,409)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/05/2027	30,379	11,434,371	376.39	409,206			264,891		276,655			(33,912)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/08/2027	10,097	3,807,473	377.1	133,277			86,403		89,069			(11,015)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/11/2027	13,739	5,149,537	374.81	194,545			126,312		135,283			(16,034)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/06/2026	7,384	2,780,392	376.55	76,866			36,091		46,509			(9,582)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/12/2024	03/06/2026	6,422	2,455,733	382.37	52,471			24,637		26,164			(6,541)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/05/2026	13,267	3,764,799	283.77	93,268			43,723		88,135			(11,642)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/06/2026	7,023	2,014,357	286.84	40,450			18,992		34,798			(5,042)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/08/2027	20,080	5,737,384	285.73	151,200			98,023		145,744			(12,496)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/11/2026	11,452	3,281,445	286.54	67,567			31,971		58,849			(8,365)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/11/2027	34,926	9,962,309	285.24	270,328			175,515		262,449			(22,280)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/12/2024	03/05/2027	86,947	24,740,646	284.55	695,573			450,265		682,386			(57,644)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2026	16,611	1,767,531	106.41	45,430			21,264		8,356			(5,679)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2026	14,382	1,534,407	106.69	37,695			17,671		6,562			(4,705)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2026	16,872	1,808,177	107.17	41,033			19,266		6,475			(5,115)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/06/2026	1,994	215,004	107.85	4,348			2,041		590			(542)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	02/26/2027	11,024	1,171,876	106.3	34,252			22,094		10,993			(2,857)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2027	31,165	3,321,297	106.57	93,714			60,634		29,415			(7,774)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/04/2027	63,408	6,819,538	107.55	168,031			108,717		47,574			(13,938)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	78,470	8,346,861	106.37	242,002			156,655		77,598			(20,055)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	85,929	9,212,465	107.21	238,110			154,135		69,983			(19,733)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/05/2027	64,540	6,958,088	107.81	165,352			107,037		45,545			(13,703)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/08/2027	23,438	2,508,125	107.01	66,682			43,230		20,081			(5,511)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/11/2024	03/08/2027	49,611	5,359,968	108.04	123,382			79,989		33,250			(10,197)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	03/11/2024	03/04/2027	6,079	2,398,289	394.53	73,395			47,487		87,515			(6,088)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 02RNE81BXP4ROTDBPU41	.03/11/2024	.03/05/2027	10,818	4,218,927	389.99	150,788			97,610		182,285			(12,496)				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			103,715		190,938			(13,278)				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			28,439		52,098			(3,641)				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			28,126		52,222			(3,585)				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			42,871		78,438			(5,465)				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			23,016		57,733			(6,128)				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			13,868		33,359			(3,649)				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			16,714		31,321			(2,161)				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			34,796		65,097			(4,461)				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			(5,315)		17,435			(23,138)				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			(13,609)		42,413			(54,829)				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			(29,773)		94,777			(117,043)				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			(6,055)		19,912			(23,614)				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			(9,262)		26,730			(35,834)				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			(3,205)		12,331			(16,913)				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			(22,487)		77,562			(85,636)				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			(25,656)		36,141			(42,298)				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			(12,456)		34,868			(46,348)				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			(28,980)		42,637			(46,809)				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			(8,927)		22,866			(30,641)				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			(14,529)		20,124			(23,265)				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			(3,021)		13,050			(16,492)				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			(35,571)		51,512			(56,315)				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			(28,473)		32,722			(44,205)				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			(14,280)		13,344			(21,988)				03
AUG 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFMBT61CT2L1QCEMIK50	.03/13/2024	.08/01/2025	2,948	1,023,761	347.28	26,826			(15,635)		16,088			(23,814)				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			(27,051)		25,778			(41,091)				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			(21,153)		19,535			(31,623)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 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		(9,895)		61,880			(72,158)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	02/13/2026	4,594	1,621,625	352.95	42,591		(4,348)		22,083			(28,644)				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		(4,736)		22,331			(28,452)				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		(4,943)		22,184			(27,291)				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		(18,878)		90,342			(104,233)				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		(8,925)		27,242			(22,432)				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		(10,939)		34,757			(26,573)				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		(16,787)		53,001			(39,276)				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		(28,199)		96,993			(64,207)				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		(13,269)		45,198			(29,945)				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		(62,342)		51,536			(73,090)				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		(67,618)		50,935			(77,601)				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		(66,765)		43,930			(76,500)				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		(10,894)		53,074			(23,146)				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		(108,971)		87,145			(123,674)				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		(16,168)		70,746			(34,074)				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		(11,441)		55,436			(23,918)				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		(16,506)		72,003			(33,962)				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		(21,231)		83,620			(42,676)				03
OCT 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	10/03/2025	2,738	922,134	336.77	20,947		(8,592)		37,432			(16,819)				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		(7,677)		29,816			(14,915)				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		(10,013)		23,660			(31,218)				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		(7,488)		18,858			(22,362)				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		(36,291)		36,312			(45,136)				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		(14,076)		38,956			(41,784)				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		(62,748)		59,053			(77,022)				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		(8,039)		19,030			(22,905)				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		(27,614)		18,220			(40,328)				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		(19,723)		7,603			(24,075)				03

STATEMENT AS OF MARCH 31, 2025 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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 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		(36,051)		23,432			(51,876)				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		(11,062)		29,047			(30,469)				03
JUL 25 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/14/2025	3,502	1,222,208	348.98	33,026		(21,148)		14,844			(30,136)				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		(38,762)		34,039			(46,971)				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		(11,962)		36,856			(21,998)				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		(20,411)		14,110			(27,153)				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		(16,903)		43,689			(45,550)				03
JUL 25 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	07/11/2025	5,985	2,077,765	347.19	60,803		(39,449)		31,199			(55,810)				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		(34,015)		25,993			(41,144)				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		(25,835)		64,409			(46,558)				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		(17,219)		10,264			(22,808)				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		(21,085)		12,317			(29,270)				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		(63,083)		146,729			(111,086)				03
MAY 25 ABGAVL Call ...	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/13/2024	05/06/2025	4,283	1,500,555	350.38	27,366		(23,691)		8,984			(28,553)				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		(32,877)		19,286			(45,323)				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		(27,277)		17,169			(35,675)				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		(61,292)		132,663			(105,530)				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		(22,663)		15,147			(31,027)				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		(34,085)		30,923			(40,785)				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		(25,543)		20,115			(33,197)				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		(8,487)		17,889			(14,296)				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		(18,040)		9,368			(21,471)				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		(22,129)		17,520			(29,818)				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		(26,621)		14,719			(34,314)				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		(33,731)		29,468			(39,867)				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		(32,631)		20,068			(41,549)				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		(32,567)		24,418			(40,891)				03
FEB 26 FIA Call	Annuity	N/A	Index	Royal Bank of Canada	ES71P3U3RH1G071XBU11	03/14/2024	02/06/2026	188	1,003,273	5,324.38	105,967		47,762		122,257			(13,822)				03
FEB 26 FIA Call	Annuity	N/A	Index	Royal Bank of Canada	ES71P3U3RH1G071XBU11	03/14/2024	02/13/2026	146	797,267	5,448.79	72,481		33,069		82,816			(9,359)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/15/2027	197	1,014,512	5,153.47	168,520		106,691		196,968			(14,682)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/22/2027	187	979,811	5,239.63	151,320		96,176		176,535			(13,095)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/25/2027	181	976,364	5,403.53	129,576		82,492		150,703			(11,181)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/27/2027	186	1,014,450	5,441.16	130,096		82,913		151,052			(11,204)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/29/2027	191	991,982	5,182.77	162,102		103,424		189,095			(13,934)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/01/2027	181	950,784	5,261.38	144,953		92,632		168,965			(12,425)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/01/2027	176	983,643	5,578.42	110,256		70,459		127,686			(9,450)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/05/2027	299	1,610,486	5,382.82	220,063		140,932		255,591			(18,791)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/08/2027	192	1,059,899	5,515.71	127,608		81,852		147,703			(10,865)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	02/12/2027	364	2,018,693	5,553.03	234,444		150,698		271,467			(19,887)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/16/2026	194	1,023,723	5,273.39	112,361		48,706		130,027			(15,116)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/14/2024	01/29/2026	202	1,066,862	5,280.19	117,848		52,358		136,385			(15,552)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/12/2026	29,649	3,173,967	107.05	74,123		35,419		12,153			(9,240)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/13/2026	7,011	752,053	107.27	16,938		8,106		2,659			(2,108)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/11/2027	158,573	16,965,680	106.99	453,993		296,392		136,950			(37,624)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Goldman Sachs	W22LR0WP21HZNBB6K528	03/15/2024	03/12/2027	204,877	22,024,295	107.5	549,276		358,773		157,176			(45,478)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2026	17,141	5,610,444	327.31	192,151		92,084		126,609			(23,952)				03
MAR 26 JPMorgan MOZAI02 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQF57RNE97	03/19/2024	03/13/2026	22,276	8,292,701	372.27	267,981		128,423		188,210			(33,405)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/16/2026	4,916	1,414,154	287.66	27,235		13,110		22,699			(3,381)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2026	12,684	3,596,850	283.57	91,453		43,760		86,287			(11,416)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2026	5,152	1,467,097	284.75	34,571		16,691		31,664			(4,280)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/13/2026	9,069	2,585,215	285.05	59,495		28,511		53,933			(7,416)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2026	6,610	1,893,434	286.43	39,795		19,213		34,621			(4,926)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/05/2027	10,778	3,080,724	285.83	81,160		52,878		77,559			(6,770)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2027	39,702	11,248,668	283.33	341,037		222,962		338,571			(28,263)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/12/2027	35,061	10,043,563	286.46	255,945		167,331		242,435			(21,211)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/15/2027	7,128	2,017,772	283.09	62,011		40,600		61,813			(5,125)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/15/2027	10,520	3,010,526	286.16	78,167		51,178		74,407			(6,460)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/19/2024	03/18/2027	22,416	6,343,705	283	196,139		128,604		195,711			(16,165)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM/K50	.03/19/2024	.03/18/2027	22,723	6,506,291	286.33	167,469		109,806		159,062			(13,802)				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	.....	.....23,969	.....	.....54,645	.....	.....	.....(6,235)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/12/2027	7,559	2,826,251	373.91	118,519	.....	.....77,772	.....	.....77,621	.....	.....	.....(9,858)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/12/2027	8,427	3,189,927	378.55	115,362	.....	.....75,699	.....	.....69,465	.....	.....	.....(9,596)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/17/2027	5,809	2,185,226	376.16	85,513	.....	.....56,248	.....	.....53,913	.....	.....	.....(7,080)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/18/2027	7,706	2,875,636	373.15	123,764	.....	.....81,448	.....	.....82,187	.....	.....	.....(10,238)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/18/2027	13,069	4,937,824	377.82	183,231	.....	.....120,582	.....	.....112,110	.....	.....	.....(15,157)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/19/2027	9,830	3,680,702	374.42	152,273	.....	.....100,257	.....	.....99,019	.....	.....	.....(12,585)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/19/2027	7,214	2,741,874	380.1	94,498	.....	.....62,217	.....	.....55,371	.....	.....	.....(7,810)	.....	.....	.....	03
FEB 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.02/27/2026	5,832	1,098,611	188.38	35,691	.....	.....16,832	.....	.....25,046	.....	.....	.....(18,860)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/13/2026	7,196	2,700,084	375.23	87,645	.....	.....42,236	.....	.....50,134	.....	.....	.....(10,986)	.....	.....	.....	03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/06/2026	15,442	2,931,736	189.86	84,774	.....	.....40,420	.....	.....55,554	.....	.....	.....(44,354)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/18/2026	5,245	1,976,534	376.83	60,267	.....	.....29,258	.....	.....32,998	.....	.....	.....(7,502)	.....	.....	.....	03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/11/2026	9,814	1,870,229	190.57	51,228	.....	.....24,613	.....	.....32,424	.....	.....	.....(26,616)	.....	.....	.....	03
MAR 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/20/2026	12,231	2,323,858	190	67,025	.....	.....32,634	.....	.....44,047	.....	.....	.....(34,391)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	.03/21/2024	.03/20/2026	2,387	895,553	375.17	29,241	.....	.....14,238	.....	.....16,855	.....	.....	.....(3,630)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/18/2027	5,430	2,147,057	395.41	73,739	.....	.....48,527	.....	.....76,275	.....	.....	.....(6,100)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/19/2027	4,929	1,928,874	391.3	75,814	.....	.....49,916	.....	.....79,906	.....	.....	.....(6,266)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/19/2027	7,231	2,887,631	399.33	86,870	.....	.....57,195	.....	.....88,073	.....	.....	.....(7,179)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/18/2026	4,011	1,578,538	393.51	49,367	.....	.....23,967	.....	.....48,054	.....	.....	.....(6,145)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/19/2026	471	185,418	393.51	5,802	.....	.....2,821	.....	.....5,648	.....	.....	.....(721)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/11/2027	5,448	2,123,307	389.74	87,512	.....	.....57,397	.....	.....92,776	.....	.....	.....(7,286)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/11/2027	4,553	1,798,051	394.88	62,690	.....	.....41,117	.....	.....64,960	.....	.....	.....(5,219)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/12/2027	5,742	2,240,930	390.27	90,840	.....	.....59,608	.....	.....96,102	.....	.....	.....(7,556)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/12/2026	3,684	1,438,846	390.58	50,316	.....	.....24,211	.....	.....50,399	.....	.....	.....(6,316)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/12/2027	5,018	1,980,107	394.6	69,709	.....	.....45,742	.....	.....72,339	.....	.....	.....(5,798)	.....	.....	.....	03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.03/20/2024	.03/12/2026	3,441	1,367,185	397.3	36,513	.....	.....17,569	.....	.....33,867	.....	.....	.....(4,583)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	10,328	4,087,802	395.79	138,307		90,756		142,695			(11,504)				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		17,921		35,970			(4,622)				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		81,046		129,028			(10,230)				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		81,120		130,471			(10,197)				03
MAR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	03/20/2024	03/13/2026	1,553	165,555	106.61	4,642		2,237		749			(582)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	02/23/2026	5,161	1,811,468	350.97	54,067		25,334		29,495			(6,952)				03
FEB 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	02/26/2026	2,909	1,026,104	352.71	28,441		13,391		14,569			(3,641)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/03/2026	3,176	1,121,110	352.97	30,823		14,628		15,708			(3,918)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/06/2026	7,737	2,731,896	353.11	74,798		35,663		38,014			(9,468)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/11/2026	7,229	2,545,537	352.11	73,035		35,089		38,719			(9,180)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	3,081	1,089,567	353.69	29,219		14,081		14,618			(3,663)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	4,369	1,534,365	351.2	45,839		22,090		25,144			(5,746)				03
MAR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2026	4,274	1,508,096	352.87	42,108		20,502		21,870			(5,227)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/04/2026	563	3,020,938	5,368.17	342,816		163,177		358,816			(43,578)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/13/2026	721	3,847,845	5,333.34	458,451		221,233		482,808			(57,546)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/20/2026	383	2,041,298	5,324.06	247,506		120,677		261,171			(30,767)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	02/26/2027	526	2,620,759	4,982.81	551,264		359,587		603,209			(46,498)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	02/26/2027	554	3,004,441	5,418.68	435,318		283,956		467,308			(36,718)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/01/2027	850	4,618,846	5,434.64	659,676		430,947		709,029			(55,487)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/05/2027	908	4,765,005	5,249.19	804,956		526,894		872,916			(67,454)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/08/2027	540	2,810,151	5,205.14	493,056		323,210		536,705			(41,202)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/11/2027	756	4,059,557	5,367.37	620,864		407,586		669,105			(51,739)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/12/2027	512	2,618,634	5,113.62	498,069		327,131		543,039			(41,467)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/12/2027	937	5,247,992	5,602.4	647,943		425,569		686,218			(53,945)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/17/2027	510	2,668,488	5,234.69	459,089		302,255		498,903			(38,046)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/18/2027	538	2,843,572	5,282.7	470,252		309,752		509,217			(38,935)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/19/2027	519	2,657,933	5,120.37	504,337		332,362		549,971			(41,719)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUB8MPRO8K5P83	03/22/2024	03/19/2027	623	3,511,295	5,638.46	421,053		277,477		444,790			(34,830)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/12/2027	24,446	9,044,261	369.97	422,181			273,695		295,098			(36,118)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/12/2027	33,913	12,793,431	377.24	473,768			307,139		292,106			(40,531)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/12/2027	19,954	7,561,927	378.96	264,596			171,534		157,776			(22,637)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/12/2027	7,377	2,834,933	384.28	82,847			53,709		44,133			(7,088)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/16/2027	20,543	7,705,183	375.07	306,712			199,246		197,056			(26,140)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/12/2026	11,342	4,277,159	377.11	124,875			57,621		66,219			(16,359)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/16/2027	14,068	5,378,550	382.33	168,392			109,391		93,824			(14,352)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/13/2026	6,726	2,485,390	369.5	99,012			45,764		65,612			(12,952)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/16/2027	9,492	3,654,201	384.97	104,509			67,891		54,925			(8,907)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/13/2026	6,986	2,627,133	376.06	80,199			37,069		44,095			(10,491)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/18/2027	7,627	2,886,813	378.52	102,806			66,853		61,939			(8,745)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/19/2026	6,340	2,387,260	376.54	71,705			33,476		39,036			(9,299)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/19/2027	15,542	5,741,293	369.41	273,225			177,764		192,873			(23,220)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/20/2026	7,748	2,905,591	374.99	93,136			43,553		53,299			(12,061)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/19/2027	42,891	16,158,725	376.74	609,909			396,815		380,462			(51,834)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/23/2026	5,876	2,213,848	376.79	65,982			31,006		35,769			(8,508)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/22/2027	6,910	2,561,712	370.72	117,195			76,365		81,122			(9,932)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/10/2027	8,132	3,118,693	383.52	93,515			60,562		50,606			(8,016)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/22/2027	11,229	4,244,658	378.02	153,945			100,311		93,779			(13,046)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/22/2027	13,002	4,983,449	383.28	151,475			98,701		82,921			(12,837)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/23/2027	6,009	2,229,320	370.99	101,193			65,971		69,744			(8,568)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/23/2027	14,085	5,330,860	378.47	190,574			124,241		115,133			(16,135)				03
FEB 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	03/25/2024	02/23/2027	12,079	4,647,326	384.75	134,316			87,565		71,248			(11,372)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/18/2026	15,838	1,695,460	107.05	43,523			21,188		6,629			(5,433)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/19/2026	11,097	1,191,226	107.35	29,140			14,207		4,176			(3,632)				03
MAR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/19/2026	9,209	993,885	107.92	22,130			10,789		2,798			(2,759)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/12/2027	3,866	412,863	106.78	12,299			8,086		3,509			(1,025)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/15/2027	33,329	3,552,515	106.59	108,585			71,488		31,701			(9,024)				03
MAR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	03/22/2024	03/15/2027	31,379	3,377,372	107.63	89,745			59,084		23,436			(7,458)				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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 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			157,271		67,438			(19,769)				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			74,454		28,648			(9,359)				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			230,598		95,515			(28,945)				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			195,840		73,053			(24,582)				03
MAR 26 NYSE Zebra2 Edge Call	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			49,465		17,491			(6,209)				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			9,070		15,492			(2,287)				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			13,214		26,682			(3,322)				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			12,489		23,655			(3,140)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2026	2,242	646,703	288.44	11,345			5,587		9,667			(1,404)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/12/2027	776	221,325	285.08	5,908			3,888		5,900			(493)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2027	39,743	11,292,213	284.13	318,740			210,439		322,724			(26,415)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2027	45,725	13,135,752	287.28	310,470			204,979		299,684			(25,730)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/22/2027	17,092	4,851,790	283.87	139,126			91,984		141,368			(11,498)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/22/2027	8,755	2,512,620	286.99	60,410			39,941		58,676			(4,993)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2027	15,651	4,431,441	283.14	132,251			87,562		135,796			(10,900)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/25/2027	20,196	5,793,543	286.87	140,562			93,064		136,680			(11,585)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/20/2026	6,148	1,748,200	284.36	40,760			19,928		39,219			(5,081)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/20/2026	3,620	1,041,572	287.72	19,186			9,381		16,697			(2,392)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/26/2024	03/19/2026	4,016	1,146,953	285.63	24,495			11,959		22,742			(3,058)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/19/2027	4,831	1,819,291	376.6	71,979			47,566		43,959			(5,971)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/19/2027	6,056	2,309,327	381.33	78,425			51,826		43,696			(6,505)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/22/2027	5,751	2,168,703	377.11	84,538			55,944		51,189			(6,993)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/22/2027	4,635	1,770,556	382.02	58,861			38,952		32,374			(4,869)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/24/2027	2,380	924,373	388.33	24,827			16,445		11,893			(2,050)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2024	03/25/2027	9,307	3,505,962	376.7	138,582			91,837		84,613			(11,432)				03
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			91,785		77,290			(11,426)				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			18,556		12,402			(2,310)				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			13,863		14,165			(3,534)				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			16,227		14,858			(4,079)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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			3,742		3,863			(938)				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			4,034		3,773			(516)				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			54,630		79,035			(6,800)				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			16,366		31,103			(4,185)				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			13,363		23,225			(3,417)				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			8,523		14,631			(2,143)				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			27,435		41,538			(3,444)				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			114,918		171,809			(14,425)				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			70,690		102,900			(8,873)				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			14,030		19,107			(1,761)				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			39,627		59,622			(4,933)				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			43,643		79,441			(13,360)				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			38,474		58,749			(10,889)				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			37,356		52,232			(10,157)				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			32,999		42,293			(8,659)				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			70,016		89,217			(17,851)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	03/27/2026	5,117	1,960,489	383.14	42,214			21,049		20,551			(5,262)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	04/01/2026	2,463	936,436	380.26	23,026			11,560		12,418			(2,850)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	03/25/2027	8,059	3,046,611	378.02	106,142			70,729		68,800			(8,804)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	03/25/2027	9,451	3,615,406	382.56	108,114			72,043		64,359			(8,968)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	04/01/2027	5,047	1,916,325	379.68	63,393			42,378		39,951			(5,225)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	04/01/2027	9,699	3,750,917	386.72	97,478			65,164		53,401			(8,034)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	04/01/2025	6,544	2,477,927	378.65	45,285								(11,259)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/02/2024	04/01/2025	2,540	965,748	380.15	16,056								(3,992)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/01/2024	03/19/2026	9,624	1,034,667	107.51	23,579			11,624		3,413			(2,972)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/01/2024	03/26/2026	10,775	1,163,600	107.99	24,567			12,232		3,278			(3,067)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/01/2024	03/27/2026	9,254	1,000,528	108.12	20,636			10,289		2,690			(2,572)				03
MAR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	04/01/2024	03/27/2026	5,506	598,937	108.77	11,013			5,491		1,243			(1,373)				03

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MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/01/2024	03/19/2027	53,141	5,706,293	107.38	150,389		99,934		42,309			(12,544)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/01/2024	03/19/2027	51,199	5,549,995	108.4	126,462		84,035		31,912			(10,548)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/01/2024	03/25/2027	172,808	18,599,288	107.63	473,493		315,517		130,687			(39,276)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/01/2024	03/25/2027	144,757	15,717,747	108.58	348,865		232,470		87,071			(28,938)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/01/2024	03/25/2027	64,771	7,056,751	108.95	148,325		98,837		35,544			(12,303)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/01/2025	9,169	3,453,426	376.63	75,738				238			(18,882)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/01/2025			405.03	(5,318)							1,326				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025	6,293	2,355,403	374.3	59,090		163		6,605			(14,691)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025			401	(5,664)		(16)					1,408				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025	15,958	6,001,811	376.1	135,962		376		3,104			(33,803)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/03/2024	04/02/2025			413.78	(3,351)		(9)					833				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2025	5,716	2,281,661	399.18	35,466				4,989			(8,842)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2027	11,005	4,441,570	403.6	109,222		73,082		114,818			(9,010)				03
MAR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/27/2026	3,437	1,378,147	401.01	29,605		14,782		28,266			(3,696)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2026	1,728	694,644	402	14,342		7,210		13,557			(1,778)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	4,708	1,856,011	394.22	63,119		42,099		69,195			(5,241)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	6,778	2,685,253	396.19	85,424		56,976		92,903			(7,092)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	7,233	2,889,291	399.48	82,014		54,701		87,899			(6,809)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/25/2027	14,494	5,820,637	401.58	153,375		102,297		162,716			(12,734)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	03/31/2027	3,520	1,445,138	410.56	27,410		18,332		27,674			(2,263)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2025	3,276	1,298,641	396.39	23,933				11,268			(5,967)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/02/2024	04/01/2027	2,863	1,138,004	397.42	34,808		23,290		37,688			(2,871)				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		158		63,817			(14,236)				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			770.54												03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/03/2024	04/01/2025	4,082	1,162,120	284.67	19,514				12,365			(4,865)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/03/2024	04/01/2025	11,880	3,400,921	286.28	48,707				16,898			(12,143)				03
MAR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/03/2024	03/27/2026	6,995	2,004,851	286.63	40,848		20,396		36,287			(5,099)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	04/03/2024	04/02/2025	4,636	1,316,502	283.97	23,644		65		17,284			(5,878)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	04/03/2024	03/27/2026	3,415	987,682	289.19	16,735		8,356		13,643			(2,089)				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		36		2,727			(3,223)				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		8,306		12,382			(2,076)				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		11,165		20,296			(2,753)				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		14,519		26,293			(3,570)				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		5,949		9,595			(1,463)				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		19,767		29,101			(2,481)				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		94,412		142,906			(11,753)				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		229,635		334,091			(28,585)				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		105,233		145,676			(13,100)				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		17,734		22,665			(2,195)				03
APR 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		13,795		17,237			(1,703)				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		80,679		119,632			(9,947)				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		63,050		89,251			(7,773)				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		54,916		82,234			(6,761)				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		54,568		77,671			(6,718)				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	685	3,578,678	5,224.5	155,216				265,693			(39,021)				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					(12,641)							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		1,145		410,335			(51,522)				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					(81,584)							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		2,341		604,127			(105,343)				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					(7,675)							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		65,442		140,244			(16,780)				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		54,099		113,098			(13,600)				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		60,263		124,992			(14,859)				03
MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	04/04/2024	03/02/2027	12,772	4,859,879	380.5	165,657		109,603		94,802			(14,092)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	04/04/2024	03/04/2026	1,801	684,241	379.83	18,411		8,927		8,904			(2,384)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	04/04/2024	03/02/2027	7,623	2,944,345	386.25	82,556		54,621		41,726			(7,023)				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)
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/24/2027	5,065	1,913,763	377.81	71,118			46,916		42,807			(6,084)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/02/2027	6,175	2,402,231	389	61,136			40,449		28,966			(5,201)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/25/2027	3,531	1,339,520	379.39	47,276			31,203		27,602			(4,041)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/03/2027	7,808	2,915,228	373.36	125,164			82,852		81,820			(10,637)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/03/2027	5,262	2,038,732	387.42	54,886			36,332		27,022			(4,665)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/04/2027	7,822	3,003,584	383.98	91,129			60,352		48,514			(7,737)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/25/2027	3,803	1,463,952	384.97	42,781			28,236		22,206			(3,657)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/26/2027	12,963	4,808,521	370.93	222,323			146,809		151,051			(18,984)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/26/2027	33,011	12,489,583	378.35	456,207			301,253		271,993			(38,955)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/26/2027	3,973	1,523,902	383.58	46,721			30,852		25,026			(3,989)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/25/2026	6,306	2,395,702	379.93	63,876			30,638		30,510			(8,356)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/26/2027	4,506	1,738,822	385.91	49,203			32,491		25,018			(4,201)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	02/26/2026	6,634	2,488,591	375.15	81,328			39,070		45,515			(10,623)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/01/2027	6,200	2,314,606	373.3	99,516			65,811		65,078			(8,473)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/04/2024	03/01/2027	6,899	2,625,795	380.62	89,132			58,943		50,852			(7,589)				03
FEB 26 JPMorgan MOZAIC2 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			37,376		43,456			(10,132)				03
MAR 26 JPMorgan MOZAIC2 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			29,556		27,443			(7,941)				03
MAR 27 JPMorgan MOZAIC2 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			68,427		52,090			(8,810)				03
MAR 27 JPMorgan MOZAIC2 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			54,388		53,738			(6,993)				03
MAR 26 JPMorgan MOZAIC2 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			21,834		19,142			(5,848)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/27/2026	5,653	1,412,439	249.86	24,195			12,148		12,026			(3,037)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	04/01/2026	8,536	2,118,587	248.19	41,400			20,930		22,563			(5,161)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	04/02/2026	7,941	1,964,380	247.37	40,817			20,663		23,161			(5,081)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/06/2026	19,508	4,804,956	246.31	106,707			51,974		61,070			(13,798)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/11/2026	6,192	1,518,838	245.28	36,410			17,868		22,026			(4,675)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/13/2026	22,887	5,620,144	245.56	132,287			65,109		79,138			(16,936)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/19/2026	10,433	2,567,075	246.06	58,423			29,006		34,452			(7,416)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/20/2026	37,451	9,317,841	248.8	173,024			86,025		89,453			(21,933)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	04/04/2024	03/25/2026	9,020	2,240,823	248.42	42,937			21,498		22,840			(5,405)				03

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MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUB8MPR08K5P83	04/04/2024	03/26/2026	9,812	2,428,900	247.54	49,748		24,943		27,662			(6,253)				03
APR 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/05/2024	04/04/2025	13,601	3,863,333	284.05	67,868		566		49,606			(16,967)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/05/2024	04/02/2026	8,794	2,494,171	283.62	61,910		31,340		60,561			(7,707)				03
APR 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/05/2024	04/02/2026	8,149	2,345,600	287.85	43,433		21,987		37,724			(5,407)				03
APR 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/05/2024	04/02/2027	24,595	6,971,283	283.44	206,354		138,644		210,047			(17,070)				03
APR 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	04/05/2024	04/02/2027	24,595	7,049,536	286.62	174,873		117,493		170,122			(14,466)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUB8MPR08K5P83	04/04/2024	04/03/2025	6,247	1,547,280	247.69	22,551		126					(5,653)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJUSFPUB8MPR08K5P83	04/04/2024	04/03/2025			272.46												03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/01/2025	22,765	2,455,854	107.88	37,175							(9,425)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/01/2025	16,410	1,780,693	108.51	23,040							(5,841)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2025	12,196	1,309,565	107.38	22,367		63					(5,655)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2025	13,758	1,485,413	107.97	22,026		62					(5,568)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/03/2025	11,644	1,249,715	107.33	21,622		121					(5,451)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/04/2025	21,777	2,332,956	107.13	42,312		355					(10,637)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/04/2025	33,958	3,659,355	107.76	57,220		480					(14,385)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/01/2026	8,992	972,349	108.14	19,035		9,650		2,647			(2,379)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2026	11,859	1,271,556	107.22	29,174		14,810		4,910			(3,642)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2026	9,342	1,012,473	108.38	19,011		9,650		2,519			(2,373)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	03/25/2027	15,546	1,680,019	108.07	38,476		25,805		10,586			(3,212)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/01/2027	40,601	4,381,675	107.92	102,761		69,139		28,929			(8,524)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/01/2027	77,471	8,442,034	108.97	169,739		114,203		42,764			(14,080)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2027	144,479	15,501,197	107.29	397,752		267,732		119,463			(32,963)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/02/2027	119,949	12,995,328	108.34	286,799		193,048		77,384			(23,768)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/05/2027	22,520	2,411,713	107.09	63,665		42,911		19,567			(5,262)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	04/08/2024	04/05/2027	31,181	3,371,891	108.14	76,674		51,679		21,197			(6,337)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/10/2024	04/09/2027	8,960	3,427,256	382.49	100,715		68,065		62,038			(8,301)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/10/2024	04/02/2026	3,408	1,308,498	383.94	26,413		13,426		13,028			(3,302)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/10/2024	04/09/2026	4,132	1,563,330	378.38	40,697		20,880		24,135			(5,038)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	04/10/2024	03/12/2027	321	119,391	372.48	4,834		3,225		3,511			(409)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 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			99,653		102,230			(12,269)				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			180		530			(8,092)				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			154,862		145,978			(19,066)				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			334		2,542			(10,020)				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			32,630		33,678			(4,001)				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			185		188			(5,558)				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			37,867		36,025			(4,643)				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			544		2,478			(7,000)				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			21,627		17,887			(2,648)				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			536		1,719			(6,033)				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			65,191		66,609			(7,961)				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			574		592			(6,462)				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			32,103		30,135			(3,920)				03
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			50,179		58,236			(12,339)				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			21,153		16,774			(2,583)				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			13,478		14,002			(3,314)				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			27,114		27,094			(3,307)				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			497		152,176			(44,733)				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			1,817		183,665			(54,519)				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			3,712		141,239			(41,764)				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			4,009		144,399			(40,089)				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			122,604		262,509			(30,651)				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			92,510		197,250			(22,748)				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			75,773		157,310			(18,633)				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			190,545		402,078			(45,976)				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			18,024		37,963			(4,337)				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			274,617		444,017			(34,327)				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 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.03/25/2027	 283	1,452,383	5,124.31	271,979	.....	.....183,092	.....	.....300,393	.....	.....	.....(22,792)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.03/25/2027	 421	2,256,956	5,360.05	346,216	.....	.....233,067	.....	.....377,937	.....	.....	.....(29,013)	.....	.....	.....	03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.03/25/2027	 302	1,707,716	5,654.5	200,435	.....	.....134,930	.....	.....213,773	.....	.....	.....(16,796)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/01/2027	 657	3,689,853	5,617.07	450,975	.....	.....304,544	.....	.....483,105	.....	.....	.....(37,546)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/02/2027	 378	1,930,291	5,104.7	368,864	.....	.....249,205	.....	.....407,712	.....	.....	.....(30,682)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/02/2027	 497	2,807,591	5,654.31	331,699	.....	.....224,096	.....	.....353,980	.....	.....	.....(27,590)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/05/2027	294	1,503,457	5,111.54	285,753	.....	.....193,311	.....	.....316,267	.....	.....	.....(23,703)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/08/2027	 580	3,203,548	5,521.17	430,032	.....	.....291,299	.....	.....464,335	.....	.....	.....(35,572)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/09/2027	 411	2,172,433	5,280.2	360,363	.....	.....244,213	.....	.....395,051	.....	.....	.....(29,782)	.....	.....	.....	03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.04/11/2024	.04/09/2027	 630	3,562,993	5,657.43	422,280	.....	.....286,174	.....	.....450,425	.....	.....	.....(34,899)	.....	.....	.....	03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.03/12/2027	 162	62,397	386.17	2,425	.....	.....1,623	.....	.....3,091	.....	.....	.....(206)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/02/2025	3,000	1,184,081	394.72	19,153	.....	.....54	.....	.....15,323	.....	.....	.....(4,897)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/02/2027	11,619	4,569,964	393.33	140,514	.....	.....94,931	.....	.....176,757	.....	.....	.....(11,688)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/04/2025	5,641	2,217,901	393.18	39,593	.....	.....336	.....	.....37,487	.....	.....	.....(10,066)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/02/2027	15,112	6,026,451	398.78	152,701	.....	.....103,165	.....	.....189,371	.....	.....	.....(12,702)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/04/2025	4,371	1,726,005	394.9	27,700	.....	.....235	.....	.....21,602	.....	.....	.....(7,042)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/05/2027	2,866	1,128,526	393.74	34,250	.....	.....23,170	.....	.....43,056	.....	.....	.....(2,841)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/08/2025	3,041	1,196,275	393.43	21,161	.....	.....414	.....	.....19,551	.....	.....	.....(5,320)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/05/2027	2,898	1,152,529	397.65	30,464	.....	.....20,609	.....	.....37,918	.....	.....	.....(2,527)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/09/2025	3,187	1,253,639	393.38	22,277	.....	.....496	.....	.....20,690	.....	.....	.....(5,585)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/05/2027	2,601	1,055,371	405.72	20,675	.....	.....13,986	.....	.....25,042	.....	.....	.....(1,715)	.....	.....	.....	03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/09/2025	3,050	1,208,855	396.32	17,888	.....	.....399	.....	.....11,646	.....	.....	.....(4,484)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/06/2027	2,561	1,035,555	404.28	21,444	.....	.....14,513	.....	.....26,121	.....	.....	.....(1,777)	.....	.....	.....	03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/02/2026	3,182	1,261,270	396.41	28,088	.....	.....14,338	.....	.....33,527	.....	.....	.....(3,526)	.....	.....	.....	03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/07/2027	2,997	1,216,025	405.78	23,797	.....	.....16,113	.....	.....28,824	.....	.....	.....(1,970)	.....	.....	.....	03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.04/10/2024	.04/09/2026	3,477	1,385,520	398.43	28,362		14,612		33,333			(3,526)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/08/2027	4,303	1,689,319	392.58	53,432		36,194		67,333			(4,420)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/08/2027	5,738	2,283,023	397.9	59,892		40,570		74,491			(4,954)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/08/2027	3,022	1,230,508	407.17	22,840		15,472		27,509			(1,889)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/09/2027	2,966	1,166,689	393.39	35,899		24,328		45,161			(2,967)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/09/2027	3,449	1,373,254	398.19	35,669		24,172		44,329			(2,948)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/10/2024	04/09/2027	3,201	1,302,321	406.8	24,537		16,628		29,602			(2,028)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/04/2025	6,981	1,979,319	283.51	25,971		220		29,225			(6,603)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/08/2025	5,323	1,509,381	283.56	19,855		388		22,045			(4,991)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/08/2025	7,909	2,255,602	285.19	24,914		487		20,359			(6,263)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/09/2025	4,182	1,186,984	283.81	15,224		339		16,308			(3,817)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/09/2025	6,469	1,846,297	285.41	19,989		445		15,491			(5,011)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/10/2025	4,106	1,155,822	281.5	18,764		469		25,416			(4,691)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/17/2026	5,023	1,595,199	317.56	71,281		44,880		78,005			(6,789)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/10/2025	6,295	1,781,964	283.09	24,675		617		29,016			(6,169)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/08/2026	3,548	1,009,579	284.58	18,412		9,473		22,563			(2,292)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/17/2026	6,591	2,111,311	320.33	84,365		53,119		90,243			(8,035)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/02/2026	3,811	1,089,781	285.95	17,874		9,124		21,245			(2,244)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/09/2026	5,297	1,518,064	286.61	23,835		12,280		27,936			(2,963)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/18/2026	7,853	2,561,266	326.17	79,939		50,363		80,459			(7,605)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/06/2026	4,162	1,196,440	287.48	17,521		8,991		20,098			(2,187)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/10/2026	1,926	544,287	282.55	11,500		5,933		14,611			(1,428)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/20/2026	5,894	1,846,188	313.21	97,611		61,573		110,002			(9,267)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	03/12/2027	487	137,902	282.91	3,412		2,283		4,270			(289)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/20/2026	12,152	3,897,351	320.73	153,352		96,735		163,515			(14,559)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/05/2027	10,526	2,984,036	283.5	71,996		48,705		89,672			(5,972)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/20/2026	5,745	1,854,485	322.82	66,925		42,216		69,903			(6,354)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/11/2024	04/05/2027	4,573	1,310,745	286.63	26,294		17,788		31,665			(2,181)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCCEMIK50	04/12/2024	11/20/2026	5,866	1,917,266	326.85	58,131		36,669		58,053			(5,519)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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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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		9,536		15,876			(1,169)				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		22,660		35,021			(3,393)				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		12,712		21,782			(1,557)				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		11,216		18,214			(1,372)				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		33,484		54,685			(5,006)				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		62,997		115,582			(7,693)				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		46,439		82,443			(6,908)				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		44,119		78,383			(5,388)				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		78,303		131,543			(11,648)				03
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		8,686		14,316			(1,061)				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		47,365		78,031			(7,046)				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		47,588		88,822			(5,803)				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		63,487		105,801			(9,398)				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		65,709		119,809			(8,013)				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		44,499		78,893			(5,427)				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		11,260		18,486			(1,373)				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		27,833		71,958			(10,705)				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		16,747		41,127			(6,306)				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		9,532		22,582			(3,560)				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		60,233		98,722			(9,126)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/09/2027	100,885	10,892,501	107.97	217,709		147,810		71,777			(18,026)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/08/2025	17,408	1,866,676	107.23	25,990		511					(6,571)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/08/2025	25,145	2,711,183	107.82	32,438		638					(8,201)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/09/2025	27,010	2,893,031	107.11	41,541		931					(10,473)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/10/2025	12,985	1,387,845	106.88	21,127		531					(5,311)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/10/2025	21,094	2,268,673	107.55	29,194		734					(7,339)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/11/2025	13,013	1,394,107	107.13	19,975		556					(5,008)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/11/2025	4,818	517,674	107.45	6,846		191					(1,716)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP2IHZNB6K528	04/12/2024	04/09/2026	10,404	1,116,023	107.27	21,328		11,018		4,330			(2,659)				03

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APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/12/2024	04/10/2026	10,392	1,112,330	107.04	22,145		11,455		4,703			(2,757)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/12/2024	04/10/2026	6,368	686,769	107.85	11,825		6,117		2,159			(1,472)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/12/2024	04/08/2027	57,540	6,169,471	107.22	137,867		93,561		48,688			(11,425)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/12/2024	04/08/2027	53,776	5,821,740	108.26	111,315		75,543		35,660			(9,225)				03
APR 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	04/12/2024	04/09/2027	78,111	8,354,023	106.95	194,185		131,839		70,362			(16,078)				03
APR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/16/2024	04/15/2025	198,410	63,687,767	320.99	1,462,285		56,552		1,454,988			(363,552)				03
APR 25	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	04/16/2024	04/15/2026	19,173	6,154,428	320.99	196,526		102,453		220,647			(24,329)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2025	80,096	22,784,057	284.46	504,604		19,515		23,771			(125,454)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2025	176,061	65,788,703	373.67	1,329,260		51,408		411,426			(330,479)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/16/2024	04/15/2026	26,408	9,867,769	373.67	278,337		145,103		211,948			(34,457)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	105,418,890	105,418,890	5,061.82	4,140,854		160,144		7,379,227			(1,029,494)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	83,031,415	83,031,415	5,061.82	3,792,875		146,686		7,472,731			(942,980)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	5,439,978	5,439,978	5,061.82	252,633		9,770		503,192			(62,809)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	21,585,789	21,585,789	5,061.82	1,056,408		40,856		2,212,515			(262,643)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	26,971,863	26,971,863	5,061.82	1,424,114		55,076		3,303,885			(354,062)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	15,184,874	15,184,874	5,061.82	895,300		34,625		1,984,290			(222,588)				03
APR 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Bank of America NA	B4TYDEB6KMZ0031MB27	04/16/2024	04/15/2025	6,199,961	6,199,961	5,061.82	264,614		10,234		495,990			(65,788)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	7,805	39,509,378	5,061.82	1,320,434		51,208		4,389,847			(329,194)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025			5,353.53					(2,239,043)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	457	2,337,203	5,112.44	82,463		3,198		234,558			(20,559)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025			5,441.46					(96,765)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	12,123	61,364,393	5,061.82	2,602,442		100,926		6,818,135			(648,808)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025			5,446.52					(2,515,998)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	607	3,070,399	5,061.82	142,728		5,535		341,149			(35,583)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025			5,492.07					(104,093)							03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025	1,307	6,614,179	5,061.82	314,688		12,204		734,895			(78,454)				03
APR 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPUB8MPRO8K5P83	04/17/2024	04/15/2025			5,504.73					(211,741)							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 (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 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	22	113,138	5,087.13	5,167			200		11,958			(1,288)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,522.45						(3,314)							03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	3,091	15,643,909	5,061.82	809,884			31,408		1,738,179			(201,910)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,555.35						(389,292)							03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	2,938	14,871,374	5,061.82	784,844			30,437		1,652,343			(195,667)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,568						(345,305)							03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	183	929,215	5,087.13	53,466			2,073		98,216			(13,330)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,681.89						(10,208)							03
APR 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	595	3,276,966	5,504.73	122,977			4,769		96,465			(30,659)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	1,089	5,509,791	5,061.82	345,109			13,384		612,187			(86,038)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,707.2						(49,806)							03
APR 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	98	538,607	5,517.38	43,748			22,838		55,403			(5,423)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	699	3,539,579	5,061.82	102,296			3,967		393,279			(25,503)				03
APR 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024			5,309.85						(228,081)							03
APR 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	925	5,150,678	5,568	166,916			6,473		108,724			(41,613)				03
APR 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	2,101	11,803,878	5,618.62	338,468			13,126		181,996			(84,383)				03
APR 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	120	682,467	5,707.2	15,637			606		5,472			(3,899)				03
APR 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	04/17/2024	169	970,457	5,732.51	20,809			807		6,241			(5,188)				03
APR 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	7,467	2,079,736	278.53	37,558			1,457		68,331			(9,364)				03
APR 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	7,697	2,157,526	280.31	32,712			1,269		56,771			(8,155)				03
APR 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	6,327	1,763,768	278.75	31,194			1,293		56,509			(7,755)				03
APR 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	4,787	1,337,913	279.49	22,020			912		39,218			(5,475)				03
APR 25 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	1,033	292,104	282.8	3,419			142		5,077			(850)				03
APR 26 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	4,532	1,288,678	284.32	20,849			10,870		29,650			(2,588)				03
APR 26 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	4,703	1,314,330	279.49	30,097			15,612		45,333			(3,757)				03
APR 26 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	4,438	1,237,059	278.77	29,909			15,633		45,186			(3,703)				03
APR 26 NYSE Zebra2 Edge Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	4,323	1,223,512	283.01	21,832			11,383		31,650			(2,710)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/08/2027	4,589	1,314,473	286.41	23,774		16,163		32,307			(1,974)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/09/2027	4,825	1,352,323	280.28	35,318		24,023		50,110			(2,930)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/09/2027	16,989	4,812,763	283.28	105,504		71,762		146,978			(8,752)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/12/2027	6,922	1,932,059	279.1	54,064		36,821		77,037			(4,472)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/12/2027	12,006	3,387,734	282.16	79,483		54,133		111,520			(6,575)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/12/2027	4,463	1,282,305	287.31	21,959		14,955		29,599			(1,816)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/13/2027	7,820	2,242,313	286.75	39,803		27,120		53,933			(3,289)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/14/2027	6,904	1,972,891	285.78	37,210		25,364		50,875			(3,072)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/15/2027	11,632	3,239,753	278.52	93,754		63,935		133,816			(7,734)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/15/2027	12,067	3,397,736	281.58	82,536		56,285		116,203			(6,809)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/15/2027	4,119	1,183,719	287.39	20,224		13,791		27,205			(1,668)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/16/2027	9,518	2,645,294	277.94	78,995		53,893		113,092			(6,511)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/16/2027	27,308	7,687,396	281.51	187,604		127,990		264,173			(15,462)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/11/2025	9,781	2,735,195	279.64	44,113		1,236		78,694			(11,121)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	04/17/2024	04/11/2025	9,869	2,775,453	281.23	38,094		1,067		63,743			(9,604)				03
APR 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWSPUBMPROBK5P83	04/16/2024	04/15/2025	139,673	33,855,232	242.39	546,120		21,179		185,755			(136,152)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	02/24/2026	262	1,437,732	5,483.34	112,405		54,950		144,519			(15,032)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/03/2026	264	1,461,579	5,533.35	107,846		53,288		138,219			(14,274)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/10/2026	277	1,525,702	5,498.42	119,255		59,541		153,245			(15,623)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/17/2026	172	958,107	5,584.35	67,269		33,925		85,997			(8,724)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	02/16/2027	341	1,820,232	5,331.2	246,762		164,348		305,879			(21,562)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	02/19/2027	286	1,516,836	5,298.99	212,203		141,537		263,161			(18,488)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	02/25/2027	286	1,572,351	5,495.04	183,052		122,446		226,652			(15,856)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	02/26/2027	279	1,427,297	5,117.96	236,605		158,343		292,722			(20,475)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/02/2027	304	1,690,234	5,559.25	185,404		124,313		229,250			(15,983)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/05/2027	307	1,735,789	5,651.09	173,816		116,707		214,362			(14,941)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/11/2027	252	1,386,916	5,511.07	160,879		108,322		198,838			(13,750)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/12/2027	272	1,469,351	5,406	188,795		127,177		233,606			(16,121)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	04/18/2024	03/17/2027	411	2,231,510	5,427.88	281,893		190,324		348,695			(23,957)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/10/2026	2,800	1,052,145	375.77	26,040			13,564		19,532			(3,264)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/13/2026	4,236	1,619,850	382.38	29,654			15,505		18,681			(3,702)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2026	2,791	1,044,065	374.04	27,997			14,676		21,892			(3,485)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/10/2025	3,061	1,148,118	375.05	20,082			512		3,877			(5,120)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/16/2026	2,572	969,534	376.89	22,921			12,030		16,799			(2,849)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/17/2026	809	301,902	373.29	8,371			4,399		6,659			(1,039)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/10/2025	2,420	913,196	377.31	13,796			352		1,063			(3,517)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/09/2027	5,987	2,245,866	375.12	74,479			50,800		59,123			(6,195)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/11/2025	5,283	1,981,894	375.12	34,606			978		6,824			(8,798)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/09/2027	6,174	2,343,745	379.6	66,682			45,482		49,355			(5,547)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/11/2025	5,037	1,901,400	377.5	28,458			804		2,223			(7,235)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/12/2027	3,540	1,327,941	375.15	44,070			30,098		34,975			(3,656)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/15/2025	3,299	1,234,664	374.22	22,930			897		6,590			(5,765)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/12/2027	4,208	1,598,639	379.92	45,066			30,778		33,195			(3,738)				03
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			1,081		4,848			(6,950)				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			15,993		15,031			(1,942)				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			910		10,250			(5,462)				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			16,736		15,771			(2,030)				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			1,030		11,911			(5,795)				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			38,720		45,923			(4,684)				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			1,478		10,093			(8,316)				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			34,332		37,941			(4,153)				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			28,282		26,973			(3,421)				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			113,251		138,346			(13,681)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/18/2024	04/16/2027	10,481	3,959,242	377.76	120,425			82,384		91,959			(9,952)				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			3,700		5			(23,789)				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			3,764		2,091			(894)				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			501		29,483			(5,010)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/09/2027	4,675	1,824,979	390.41	51,104			34,889		78,686			(4,255)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/11/2025	3,739	1,455,636	389.35	23,365			662		39,128			(5,957)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/09/2027	7,168	2,837,671	395.87	64,989			44,368		100,127			(5,411)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/11/2025	3,796	1,488,033	392.02	20,070			569		29,728			(5,117)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/12/2027	4,172	1,622,619	388.94	47,950			32,778		73,772			(3,981)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/15/2025	5,409	2,109,079	389.89	32,929			1,291		53,796			(8,302)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/12/2027	3,519	1,387,328	394.2	33,873			23,155		52,196			(2,812)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/16/2025	3,196	1,236,108	386.72	23,543			986		41,827			(5,919)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/12/2027	2,987	1,202,589	402.64	21,236			14,517		32,585			(1,763)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/17/2025	4,541	1,758,635	387.31	32,363			1,442		56,742			(8,113)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/13/2027	3,550	1,434,033	403.97	24,032			16,435		36,819			(1,993)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/10/2026	3,200	1,263,084	394.71	23,588			12,304		36,929			(2,961)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA 02RNE81BXP4ROTDBPU41	04/18/2024	04/14/2027	3,571	1,430,689	400.65	27,359			18,718		42,051			(2,267)				03
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			15,188		45,844			(3,607)				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			29,023		65,150			(3,511)				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			9,612		29,127			(2,270)				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			38,980		87,653			(4,715)				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			103,345		231,428			(12,485)				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			98,151		220,595			(11,857)				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			28,808		64,657			(3,480)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/19/2027	24,801	9,577,890	386.19	209,320			141,721		138,641			(17,789)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/05/2027	30,011	11,437,075	381.09	298,914			201,088		216,658			(25,744)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/05/2027	12,733	4,917,716	386.23	106,317			71,523		69,983			(9,157)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/08/2027	18,657	7,060,003	378.41	203,362			136,997		154,434			(17,464)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/09/2027	22,671	8,598,828	379.28	240,317			161,968		179,910			(20,618)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/09/2027	12,549	4,869,676	388.06	98,633			66,476		62,594			(8,462)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	04/22/2024	03/06/2026	11,703	4,430,695	378.6	91,867			45,731		63,622			(12,141)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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		Index	NA	04/22/2024	03/11/2027	18,865	7,268,573	385.29	163,373			110,210		109,820			(13,990)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/09/2026	15,585	5,953,406	381.99	105,200			52,600		65,879			(13,842)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/12/2027	13,387	5,004,995	373.86	169,082			114,114		137,792			(14,465)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/12/2026	15,854	6,040,103	380.98	112,406			56,448		72,918			(14,726)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/12/2027	28,163	10,729,685	380.98	282,479			190,646		205,655			(24,166)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/12/2027	17,995	6,911,976	384.1	162,497			109,670		111,755			(13,902)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/16/2026	11,666	4,412,880	378.26	93,797			47,373		66,142			(12,217)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/15/2027	12,417	4,680,099	376.9	142,675			96,424		111,120			(12,171)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/19/2026	13,131	5,008,449	381.42	91,786			46,554		59,226			(11,903)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/15/2027	16,499	6,390,641	387.34	133,475			90,206		86,245			(11,387)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/20/2026	6,716	2,554,862	380.4	49,230			25,005		32,782			(6,375)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/16/2027	16,088	6,048,030	375.93	190,645			128,902		150,836			(16,248)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/05/2027	18,592	6,947,321	373.67	235,562			158,469		192,266			(20,288)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/18/2027	19,403	7,432,015	383.03	182,390			123,432		128,179			(15,515)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/19/2027	13,632	5,099,858	374.1	171,359			116,019		139,339			(14,563)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	04/22/2024	03/19/2027	28,163	10,738,799	381.31	280,503			189,915		203,411			(23,839)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/15/2026	13,430	1,425,349	106.13	28,244			14,847		8,370			(3,526)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/15/2026	17,657	1,885,980	106.81	33,055			17,375		8,780			(4,126)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/16/2026	12,380	1,312,025	105.98	26,704			14,054		8,117			(3,329)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/17/2026	12,793	1,351,685	105.66	29,116			15,343		9,305			(3,624)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/17/2026	10,458	1,111,727	106.3	21,387			11,271		6,197			(2,662)				03
FEB 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	02/26/2027	920	98,314	106.83	1,991			1,335		812			(173)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/12/2027	25,535	2,721,467	106.58	58,117			39,764		25,072			(4,830)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/12/2027	37,379	4,023,083	107.63	73,188			50,076		28,915			(6,082)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/15/2027	31,222	3,313,289	106.12	75,807			51,934		34,002			(6,282)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/15/2027	45,777	4,905,488	107.16	96,041			65,796		39,582			(7,959)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/16/2027	143,781	15,157,353	105.42	384,038			263,209		181,908			(31,797)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/16/2027	192,883	20,528,555	106.43	448,839			307,622		196,516			(37,162)				03
APR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Options	Index		Index	International	04/19/2024	04/11/2025	26,169	2,789,317	106.59	35,825			1,018					(9,160)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			1,403		2			(9,021)				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			1,127					(7,245)				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			917		10			(5,499)				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			639		1			(3,837)				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			3,689		115			(20,750)				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			2,552		18			(14,356)				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			18,549		29,098			(4,729)				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			15,628		24,490			(3,907)				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			43,461		72,066			(10,687)				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			11,673		18,813			(2,809)				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			26,046		48,226			(6,185)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/16/2026	3,876	1,342,833	346.44	33,123			17,433		32,194			(4,129)				03
APR 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/21/2026	11,088	3,838,458	346.17	96,191			50,940		94,087			(11,908)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/11/2025	3,044	1,057,734	347.46	16,124			458		9,400			(4,123)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/11/2025			381.35													03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/21/2025	2,449	833,100	340.12	19,996			1,105		24,743			(4,971)				03
APR 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	04/22/2024	04/21/2025			370.13													03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/10/2025	9,619	3,607,531	375.05	67,235			1,729		12,182			(17,289)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/10/2025			412.54	(1,154)			(30)					297				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025	2,794	1,047,745	375.04	19,584			558		3,720			(5,021)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025			388.71	(5,280)			(150)					1,354				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025	4,636	1,738,984	375.14	32,310			921		5,942			(8,285)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025			390.15	(7,649)			(218)					1,961				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025	2,521	945,693	375.12	17,597			501		3,256			(4,512)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025			405.05	(832)			(24)					213				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025	2,533	950,021	375.12	17,677			504		3,271			(4,533)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025			406.18	(709)			(20)					182				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025	2,660	997,958	375.11	18,570			529		3,450			(4,762)				03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	04/23/2024	04/11/2025			411.21	(399)			(11)					102				03

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APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/11/2025	22,464	8,426,789	375.13	156,572			4,461		28,903			(40,147)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/11/2025			412.64	(2,696)			(77)					691				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/14/2025	4,094	1,533,411	374.55	29,682			1,090		7,197			(7,546)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/14/2025			395.08	(4,176)			(153)					1,062				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025	2,618	984,304	376.01	17,068			100		842			(4,478)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025			390.38	(4,084)			(24)					1,072				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025	2,517	944,702	375.4	17,037			99		1,366			(4,470)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025			407.44	(579)			(3)					152				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025	7,538	2,834,481	376.05	49,069			286		2,336			(12,875)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/03/2025			413.66	(754)			(4)					198				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025	4,069	1,528,005	375.48	27,469			240		2,490			(7,187)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025			387.27	(8,546)			(75)					2,236				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025	6,877	2,582,132	375.49	46,418			405		4,179			(12,144)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025			390.51	(10,659)			(93)					2,789				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025	2,578	968,300	375.54	17,353			151		1,513			(4,540)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025			405.11	(799)			(7)					209				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025	2,564	962,918	375.55	17,230			150		1,494			(4,508)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025			410.55	(385)			(3)					101				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025	32,725	12,292,966	375.65	218,600			1,906		17,761			(57,192)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/04/2025			413.22	(3,600)			(31)					942				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/07/2025	2,876	1,079,877	375.45	19,558			338		2,515			(5,073)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/07/2025			389.96	(4,746)			(82)					1,231				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/07/2025	2,605	977,994	375.49	17,659			305		2,232			(4,580)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/07/2025			390.54	(4,063)			(70)					1,054				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/08/2025	2,448	920,032	375.87	16,253			327		1,883			(4,203)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/08/2025			392.74	(3,084)			(62)					798				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/08/2025	5,034	1,890,108	375.49	34,179			688		4,669			(8,839)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/08/2025			411.77	(654)			(13)					169				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	04/23/2024	04/09/2025	2,490	937,651	376.55	15,887			364		1,479			(4,097)				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 (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	633	3,257,552	5,144.18	150,004		4,274		301,893			(38,463)				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					(46,504)							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	499	2,576,302	5,165	103,935		2,961		227,641			(26,650)				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					(49,143)							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	734	3,748,644	5,107.98	185,657		6,818		378,722			(47,201)				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					(68,391)							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	531	2,738,510	5,158.24	136,351		5,007		248,072			(34,666)				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					(24,040)							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	397	1,998,538	5,033.34	84,594		3,336		234,381			(21,446)				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					(97,681)							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	536	2,705,263	5,047.98	85,306		3,594		309,317			(21,566)				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					(174,269)							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	564	2,801,326	4,968.3	79,766		3,575		370,022			(20,109)				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					(249,915)							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	617	3,064,151	4,969.43	161,093		7,220		403,962			(40,612)				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					(149,387)							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	1,287	6,396,382	4,968.99	360,819		16,171		843,897			(90,963)				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					(270,490)							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	618	3,101,269	5,017.26	154,691		6,933		376,006			(38,998)				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					(127,568)							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	866	4,356,348	5,028.16	224,447		10,059		517,813			(56,583)				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					(155,162)							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	729	3,636,327	4,991.39	169,629		7,602		461,598			(42,764)				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					(193,546)							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	606	3,043,639	5,018.78	169,569		7,600		368,007			(42,749)				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					(93,827)							03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2025	893	4,430,103	4,960.81	235,972		13,689		597,767			(58,667)				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					(231,906)							03
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		61,370		146,285			(14,346)				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		647		231,130			(19,408)				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					(98,285)							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		1,072		236,652			(32,166)				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					(15,406)							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		1,115		313,296			(33,444)				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					(75,912)							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		1,335		285,784			(40,048)				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					(13,597)							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		2,605		270,461			(39,077)				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					(13,922)							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		2,177		224,454			(27,986)				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					(33,990)							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		27,073		41,916			(3,253)				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		30,382		47,206			(3,646)				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		40,115		66,650			(4,807)				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		73,351		118,090			(8,790)				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		20,611		30,930			(2,470)				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		89,967		148,888			(10,767)				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		94,113		149,503			(11,264)				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		123		4,960			(1,109)				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		4,703		137,292			(26,456)				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		5,202		141,049			(29,259)				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		1,314		29,558			(7,393)				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		3,120		56,444			(13,371)				03

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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		3,015		51,120			(12,335)				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		287		2,598			(1,173)				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		22,732		46,226			(5,370)				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		37,392		84,360			(8,833)				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		21,012		41,892			(4,912)				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		35,411		77,418			(8,365)				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		19,087		39,999			(4,439)				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		5,044		8,254			(615)				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		171,573		292,707			(20,727)				03
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		205,266		341,826			(24,797)				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		74,413		124,732			(8,953)				03
DEC 25 NYSE Zebra 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		89,046		144,770			(10,714)				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		24,847		49,737			(8,874)				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		30,345		62,676			(10,585)				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		31,245		60,308			(10,774)				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		8,442		14,335			(2,900)				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		44,120		67,487			(6,520)				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		36,190		53,415			(5,331)				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		89,381		142,417			(13,144)				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		44,097		66,985			(6,485)				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		43,017		58,542			(6,326)				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		60,640		95,858			(8,874)				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		59,218		87,587			(8,652)				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		58,240		80,949			(8,482)				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		53,271		84,813			(7,745)				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		70,650		105,851			(10,272)				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		66,180		96,309			(9,576)				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		48,464		71,984			(7,001)				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		39,318		51,451			(5,680)				03

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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		53,827		73,455			(7,751)				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		53,914		84,934			(7,751)				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		71,049		103,361			(10,215)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/24/2026	5,035	1,880,389	373.5	56,135		30,083		41,225			(6,978)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	03/22/2027	872	326,626	374.46	11,714		7,987		8,787			(998)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/16/2027	5,599	2,084,545	372.32	80,903		55,756		62,878			(6,736)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/16/2027	5,880	2,212,430	376.24	75,504		52,036		55,390			(6,286)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/19/2027	5,919	2,191,709	370.29	90,855		62,693		72,628			(7,543)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/17/2025	6,951	2,579,856	371.15	64,227		2,919		29,856			(16,422)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/20/2027	7,717	2,904,837	376.4	98,783		68,192		72,349			(8,194)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/17/2025	6,177	2,307,188	373.5	50,097		2,277		15,667			(12,809)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/22/2027	5,565	2,066,021	371.26	83,084		57,402		65,607			(6,879)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/22/2025	5,849	2,179,706	372.67	50,008		2,942		19,268			(12,607)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/22/2027	6,886	2,594,790	376.82	87,039		60,135		63,379			(7,207)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/23/2025	8,131	3,040,705	373.97	64,722		3,977		20,268			(16,271)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/23/2027	11,697	4,350,859	371.95	171,250		118,364		133,946			(14,166)				03
APR 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/25/2025	5,701	2,123,336	372.44	49,543		3,303		20,282			(12,386)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/23/2027	22,965	8,678,839	377.91	280,866		194,128		201,006			(23,233)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/17/2026	5,572	2,078,542	373.02	63,077		33,518		46,643			(7,918)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	04/26/2024	04/21/2026	5,952	2,235,117	375.53	61,126		32,640		42,770			(7,630)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025	5,161	1,987,894	385.2	46,881		2,131		75,321			(11,987)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/24/2026	1,149	446,388	388.62	12,146		6,509		17,610			(1,510)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025	4,404	1,707,811	387.76	34,715		1,578		53,074			(8,876)				03
MAR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	03/04/2027	598	232,469	388.88	7,317		4,948		10,448			(634)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/17/2025	380	148,690	391.68	2,376		108		3,124			(607)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/16/2027	3,609	1,391,363	385.56	49,880		34,376		71,076			(4,153)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/22/2025	2,695	1,041,545	386.43	23,031		1,355		36,052			(5,806)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	04/25/2024	04/16/2027	8,054	3,147,923	390.84	94,100		64,852		134,010			(7,834)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	02RNE81BXP4ROTD8PU41	04/25/2024	04/23/2025	3,655	1,413,229	386.63	30,929		1,901		48,175			(7,775)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/19/2027	3,738	1,437,324	384.49	53,456		36,887		76,155			(4,438)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/23/2025	2,989	1,165,093	389.8	21,126		1,298		30,157			(5,311)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/19/2027	6,659	2,594,363	389.63	81,006		55,897		115,413			(6,726)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/24/2025	1,306	507,666	388.73	9,834		630		14,529			(2,465)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/19/2027	2,284	910,774	398.85	20,370		14,056		28,817			(1,691)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/17/2026	2,645	1,018,074	384.86	32,224		17,123		47,109			(4,045)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/20/2027	2,406	951,656	395.49	24,120		16,650		34,248			(2,001)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/21/2026	2,535	994,859	392.42	22,941		12,250		32,858			(2,864)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/21/2027	2,674	1,059,117	396.09	26,273		18,144		37,284			(2,177)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/22/2027	3,092	1,192,159	385.53	42,866		29,616		61,060			(3,549)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/22/2027	4,664	1,822,279	390.71	54,858		37,901		78,107			(4,542)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/22/2027	3,740	1,493,858	399.39	32,794		22,657		46,349			(2,715)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/23/2027	8,106	3,134,563	386.72	108,316		74,866		154,303			(8,960)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	04/25/2024	04/23/2027	16,122	6,320,701	392.05	181,571		125,498		258,365			(15,020)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/22/2026	14,497	1,529,464	105.5	37,360		19,973		11,208			(4,657)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/24/2026	9,080	965,601	106.34	20,458		10,964		5,407			(2,543)				03
MAR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	03/04/2027	2,311	245,727	106.34	5,844		3,952		2,298			(507)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/19/2027	43,080	4,519,918	104.92	132,987		91,766		60,587			(11,041)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/19/2027	54,378	5,761,399	105.95	146,767		101,275		61,666			(12,186)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/22/2027	42,931	4,516,343	105.2	127,934		88,389		57,129			(10,593)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/22/2027	32,494	3,451,558	106.22	84,648		58,483		34,858			(7,009)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/23/2027	69,353	7,332,051	105.72	193,149		133,500		82,867			(15,977)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/23/2027	103,849	11,085,869	106.75	251,834		174,061		99,296			(20,832)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/17/2025	15,032	1,577,136	104.92	34,814		1,582		99			(8,901)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB86K528	04/25/2024	04/17/2025	13,786	1,455,115	105.55	27,862		1,266		16			(7,124)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	W22LROWIP21HZNB6K528	.04/25/2024	.04/22/2025	9,695	1,019,980	105.21	21,202		1,247		77			(5,345)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/22/2025	12,548	1,327,315	105.78	24,230		1,425		27			(6,108)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/23/2025	12,700	1,342,939	105.74	24,766		1,522		36			(6,226)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/23/2025	10,791	1,147,141	106.31	18,484		1,136		7			(4,647)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/24/2025	9,394	994,726	105.89	17,736		1,136		22			(4,446)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/24/2025	1,936	205,858	106.32	3,315		212		2			(831)				03
APR 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.04/25/2024	.04/17/2026	9,925	1,041,351	104.92	27,939		14,846		9,052			(3,507)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2027	6,626	1,860,471	280.8	54,661		37,993		67,148			(4,505)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2027	21,618	6,135,063	283.79	152,409		105,933		182,593			(12,561)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2027	4,113	1,187,345	288.66	22,088		15,353		25,071			(1,820)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2027	3,967	1,155,791	291.38	18,127		12,600		19,820			(1,494)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/25/2025	17,874	5,027,875	281.3	88,832		5,972		114,444			(22,395)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/25/2025	9,839	2,787,934	283.36	40,241		2,705		43,780			(10,145)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/29/2025	6,253	1,761,811	281.75	29,952		2,323		37,416			(7,467)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/29/2025	8,836	2,503,285	283.31	36,492		2,830		40,064			(9,098)				03
APR 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2025	6,406	1,804,841	281.74	30,749		2,463		38,421			(7,645)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/24/2026	5,804	1,635,753	281.85	38,072		20,488		47,005			(4,752)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/24/2026	8,261	2,347,092	284.11	46,676		25,118		55,476			(5,826)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2026	4,795	1,346,340	280.78	33,805		18,321		42,347			(4,185)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/24/2026	5,379	1,543,823	286.99	24,853		13,374		27,816			(3,102)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/30/2026	3,056	865,622	283.27	18,335		9,937		22,133			(2,270)				03
APR 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/28/2026	5,120	1,461,015	285.34	26,625		14,396		30,968			(3,305)				03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.03/04/2027	529	149,388	282.61	3,880		2,632		4,705			(337)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/23/2027	27,898	7,872,328	282.18	213,701		148,113		259,744			(17,726)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/23/2027	31,992	9,122,887	285.16	208,589		144,570		246,657			(17,302)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	6,324	1,776,884	280.96	51,670		35,855		63,431			(4,274)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	7,943	2,256,371	284.07	55,045		38,198		65,812			(4,553)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/26/2027	4,255	1,230,634	289.22	22,084		15,324		24,860			(1,827)				03
APR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	.05/01/2024	.04/27/2027	5,179	1,493,316	288.36	28,275		19,629		32,188			(2,337)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	.05/01/2024	.04/29/2027	20,636	5,813,235	281.71	162,402		112,833		198,067			(13,397)				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		80,201		136,725			(9,523)				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		14,378		23,085			(1,707)				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		216,711		403,635			(26,286)				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		294,494		541,598			(35,576)				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		320,076		596,887			(38,667)				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		333,090		621,828			(40,239)				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		398,969		741,648			(48,004)				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		238,218		440,826			(28,548)				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		288,608		529,325			(34,541)				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		451,070		838,994			(53,984)				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		261,318		484,473			(31,151)				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		292,430		542,055			(34,721)				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		391,580		713,909			(46,432)				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		237,848		439,463			(28,203)				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		187,867		347,630			(22,277)				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		3,716		153,533			(33,448)				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		6,738		207,211			(40,429)				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		12,641		372,499			(71,105)				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		12,404		268,993			(50,744)				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		15,052		300,648			(56,445)				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		12,124		205,001			(38,969)				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		12,786		210,274			(38,358)				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		111,561		288,793			(26,492)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/22/2026	518	2,699,123	5,211.87	298,708		161,035		407,817			(37,547)				03
APR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/24/2026	500	2,633,063	5,268.55	273,264		147,669		373,414			(34,253)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.05/01/2026	466	2,423,931	5,198.11	275,981		150,362		374,815			(34,260)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	2IGI19DL770XOHC3ZE78	.05/02/2024	.04/09/2027	514	2,815,416	5,476.93	328,735		227,160		426,336			(27,702)				03
Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP2IHZNBB6K528	.05/01/2024	.04/23/2027	16,678	1,762,815	105.7	43,845		30,473		20,011			(3,647)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/23/2027	74,531	7,956,181	106.75	169,558		117,844		71,263			(14,104)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/26/2027	20,141	2,130,311	105.77	52,487		36,523		23,879			(4,354)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/26/2027	41,119	4,391,872	106.81	92,846		64,607		38,924			(7,701)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/28/2027	49,420	5,227,128	105.77	128,837		89,724		58,692			(10,667)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/28/2027	35,251	3,764,785	106.8	79,773		55,555		33,513			(6,605)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/30/2027	26,093	2,753,370	105.52	70,374		49,048		32,704			(5,816)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/30/2027	48,528	5,169,177	106.52	114,234		79,618		49,150			(9,441)				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		2,610		63,524			(9,787)				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		25,755		54,194			(3,082)				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		1,594		36,997			(5,977)				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		76,008		160,215			(9,097)				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		1,694		36,591			(5,646)				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		27,391		57,596			(3,265)				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		2,105		42,700			(7,017)				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		30,374		63,947			(3,621)				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		1,777		35,669			(5,516)				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		20,495		42,981			(2,443)				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		528		8,188			(1,638)				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		17,991		37,641			(2,142)				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		12,117		33,547			(2,811)				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		60,808		127,743			(7,229)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/24/2025	37,256	3,939,817	105.75	64,974		4,233		123			(16,566)				03
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		12,002		32,787			(2,755)				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		53,923		113,418			(6,411)				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		7,321		20,312			(1,672)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.05/01/2024	.04/24/2025	17,252	1,834,448	106.33	26,224		1,709		14			(6,686)				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		19,123		40,066			(2,274)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	3,000	1,157,797	385.89	40,167			27,995		58,720			(3,320)				03
APR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/28/2025	13,815	1,461,360	105.78	24,038			1,818		78			(6,060)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	7,544	2,950,012	391.06	85,536			59,616		125,253			(7,069)				03
APR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/28/2025	20,540	2,184,394	106.35	31,241			2,363		34			(7,876)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	5,951	2,372,581	398.66	52,081			36,299		76,059			(4,304)				03
APR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/30/2025	12,182	1,285,574	105.53	22,500			1,818		140			(5,641)				03
APR 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Societe General SA																		03
Compass Index	Index		Index	02RNE81BXP4ROTDBPU41	.05/01/2024	.04/30/2027	3,674	1,480,191	402.83	27,684			19,295		40,257			(2,288)				03
APR 25 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/30/2025	19,281	2,046,328	106.13	30,985			2,503		70			(7,768)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/24/2026	13,589	1,437,220	105.76	31,174			16,846		9,733			(3,908)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/24/2026	9,542	1,017,030	106.58	19,085			10,313		5,254			(2,392)				03
APR 26 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/30/2026	9,727	1,029,285	105.82	22,158			12,058		6,930			(2,754)				03
APR 27 FIA New Horizon	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		03
Options	Index		Index	W22LR0WP21HZNB6K528	.05/01/2024	.04/22/2027	17,331	1,823,193	105.2	48,682			33,821		23,062			(4,053)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/26/2027	2,898	1,098,234	378.96	32,516			22,626		24,188			(2,697)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/25/2025	4,027	1,502,181	373.03	30,565			2,072		12,707			(7,771)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/27/2027	3,296	1,258,904	381.97	33,584			23,379		23,776			(2,783)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	4,699	1,755,891	373.64	62,267			43,381		50,141			(5,151)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2025	4,520	1,688,987	373.63	33,316			2,606		13,183			(8,376)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2025	5,164	1,943,543	376.35	32,379			2,532		7,976			(8,140)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	10,658	4,032,451	378.35	122,034			85,020		91,735			(10,095)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/29/2027	3,240	1,252,518	386.57	28,351			19,752		18,496			(2,345)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2025	2,765	1,026,744	371.34	23,281			1,881		12,473			(5,836)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2027	6,048	2,244,996	371.21	86,241			60,108		71,712			(7,127)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.05/01/2025	10,640	3,963,299	372.48	84,058			7,005		39,590			(21,015)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2027	3,110	1,165,258	374.71	39,898			27,808		31,658			(3,297)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/27/2026	3,694	1,394,011	377.34	32,842			17,811		23,777			(4,100)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2027	5,254	1,975,714	376.04	64,729			45,114		50,369			(5,350)				03
APR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2026	3,132	1,176,006	375.44	30,227			16,450		22,884			(3,758)				03
APR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		03
MOZAIC2 Call	Index		Index	7H6GLXDRUGQFUS7RNE97	.05/02/2024	.04/30/2027	3,338	1,282,095	384.1	31,744			22,124		21,681			(2,623)				03

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STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025	449	2,274,091	5,065.58	70,289		4,606		256,317			(18,023)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025			5,311.84					(154,313)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025	403	2,042,022	5,067.43	81,751		5,357		229,365			(20,962)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025			5,397.29					(109,162)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025	531	2,691,205	5,071.43	139,755		9,158		300,018			(35,835)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025			5,522.85					(92,283)							03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025	357	1,812,609	5,070.52	101,528		6,653		202,418			(26,033)				03
APR 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.05/06/2024	04/24/2025			5,566.92					(51,362)							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	618	3,124,908	5,059.35	92,116		6,281		357,206			(23,552)				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			5,291.74					(224,504)							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	553	2,795,310	5,052.07	94,919		6,472		323,836			(24,269)				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			5,321.66					(186,601)							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	468	2,384,244	5,099.77	77,061		5,254		252,426			(19,703)				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			5,367.56					(139,298)							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	469	2,369,743	5,048.02	120,256		8,199		276,567			(30,747)				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			5,474.41					(99,550)							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		9,457		288,995			(35,465)				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			5,538.45					(83,521)							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		5,926		182,584			(22,222)				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			5,550.68					(53,129)							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		16,525		475,470			(61,967)				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			5,590.7					(114,623)							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		5,580		165,834			(18,601)				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			5,496.4					(58,272)							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		8,579		228,197			(28,596)				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			5,576.64					(61,531)							03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			4,805		180,460			(15,444)				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	.....		.....5,409.15						(91,178)							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			7,283		322,147			(22,603)				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	.....		.....5,297.19						(194,998)							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			5,593		243,767			(16,778)				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	.....		.....5,280.03						(149,882)							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			22,048		572,947			(66,144)				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	.....		.....5,498.62						(192,399)							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			5,915		219,834			(17,173)				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	.....		.....5,399.03						(120,239)							03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/24/2025	4,223	1,565,725	370.72	49,415			3,247		20,433			(12,707)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/24/2025	.....		.....399.63	(4,561)			(300)					1,173				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/24/2025	10,097	3,756,791	372.08	110,357			7,252		38,198			(28,378)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/24/2025	.....		.....409.29	(3,736)			(245)					961				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	4,997	1,862,679	372.74	52,821			3,612		16,740			(13,544)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	.....		.....389.02	(14,542)			(994)		(20)			3,729				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	5,459	2,032,649	372.37	58,845			4,024		19,689			(15,088)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	.....		.....403.09	(4,094)			(280)					1,050				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	10,273	3,811,329	371.02	118,443			8,099		47,486			(30,370)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	.....		.....408.12	(4,417)			(302)					1,133				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	18,375	6,854,126	373.01	191,653			13,104		58,225			(49,142)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/25/2025	.....		.....410.29	(6,064)			(415)					1,555				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/28/2025	4,626	1,717,506	371.27	52,829			4,029		20,862			(13,431)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/28/2025	.....		.....402.65	(3,701)			(282)					941				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/29/2025	3,096	1,153,317	372.51	33,252			2,623		11,267			(8,430)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/29/2025	.....		.....405.56	(1,827)			(144)					463				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/29/2025	5,804	2,168,704	373.64	58,797			4,638		16,892			(14,906)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA JPMorgan Chase Bank	.05/07/2024	.04/29/2025			411	(1,799)			(142)					456				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)
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/30/2025	4,983	1,845,543	370.35	59,649			4,859		26,337			(15,080)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/30/2025			402.74	(3,987)			(325)					1,008				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/30/2025	7,418	2,754,923	371.36	84,496			6,883		33,353			(21,361)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/30/2025			408.5	(3,116)			(254)					788				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/15/2025	7,041	2,625,573	372.92	73,081			3,000		20,045			(19,288)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/15/2025			408.6	(2,675)			(110)					706				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/22/2027	14,093	5,417,099	384.37	159,538			109,711		87,125			(13,714)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/16/2025	4,634	1,718,220	370.76	53,758			2,358		21,320			(14,147)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/16/2025			397.53	(5,978)			(262)					1,573				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/22/2027	9,084	3,541,897	389.92	85,750			58,968		41,418			(7,371)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/16/2025	10,224	3,800,876	371.77	112,666			4,941		38,425			(29,649)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/16/2025			408.95	(3,783)			(166)					995				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/23/2027	7,567	2,853,474	377.1	107,299			73,819		67,431			(9,215)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025	4,399	1,629,405	370.38	52,043			2,428		21,796			(13,656)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025			385	(17,465)			(815)		(47)			4,583				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/23/2027	11,550	4,441,422	384.55	130,049			89,471		70,791			(11,168)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025	4,849	1,795,350	370.25	57,703			2,692		24,579			(15,141)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025			391.47	(11,153)			(520)					2,926				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	04/01/2025	2,436	938,324	385.17	11,913								(3,279)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/23/2027	7,308	2,861,582	391.57	65,260			44,898		30,346			(5,604)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025	6,086	2,256,135	370.72	70,778			3,302		28,356			(18,572)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025			400.4	(5,842)			(273)					1,533				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/23/2026	5,742	2,191,569	381.7	53,282			27,772		25,560			(7,021)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/24/2027	5,505	2,145,882	389.83	52,184			35,917		25,282			(4,477)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025	3,205	1,187,670	370.62	37,461			1,747		15,207			(9,829)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025			406.38	(1,602)			(75)					420				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/27/2026	8,991	3,426,011	381.04	86,046			45,090		42,397			(11,272)				03
MAR 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	05/07/2024	03/25/2027	23,483	8,857,838	377.21	332,043			228,635		208,387			(28,461)				03
APR 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	05/07/2024	04/17/2025	23,206	8,610,351	371.04	265,477			12,384		101,812			(69,659)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/17/2025			408.16	(9,282)			(433)					2,436				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/25/2027	39,076	15,024,568	384.5	441,164	.....	.....	303,773	.....	240,530	.....	.....	(37,814)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/27/2026	9,744	3,748,958	384.75	79,608	.....	.....	41,716	.....	34,442	.....	.....	(10,429)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/22/2025	6,516	2,405,808	369.19	82,042	.....	.....	4,951	.....	39,829	.....	.....	(21,218)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/22/2025	.....	.....	399.05	(7,364)	.....	.....	(444)	.....	.....	.....	.....	1,904	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/25/2027	14,890	5,783,465	388.42	148,004	.....	.....	101,911	.....	74,108	.....	.....	(12,686)	.....	.....	.....	03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/31/2026	7,705	2,980,844	386.89	57,477	.....	.....	30,277	.....	23,087	.....	.....	(7,486)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/25/2027	11,132	4,365,980	392.21	97,403	.....	.....	67,069	.....	44,637	.....	.....	(8,349)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/01/2026	1,396	541,370	387.67	10,069	.....	.....	5,311	.....	3,930	.....	.....	(1,310)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/29/2027	6,371	2,408,702	378.08	87,918	.....	.....	60,642	.....	54,395	.....	.....	(7,507)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/22/2027	8,788	3,312,674	376.95	125,143	.....	.....	86,058	.....	78,822	.....	.....	(10,757)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/29/2027	17,794	6,860,523	385.55	194,668	.....	.....	134,273	.....	104,027	.....	.....	(16,622)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/29/2027	5,853	2,291,220	391.44	52,738	.....	.....	36,376	.....	24,677	.....	.....	(4,503)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/30/2027	5,397	2,079,815	385.34	59,479	.....	.....	41,043	.....	31,940	.....	.....	(5,074)	.....	.....	.....	03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	03/30/2027	5,061	1,992,309	393.66	42,310	.....	.....	29,196	.....	18,767	.....	.....	(3,609)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/22/2025	3,846	1,427,856	371.27	43,728	.....	.....	2,639	.....	16,699	.....	.....	(11,309)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/22/2025	.....	.....	408.4	(1,577)	.....	.....	(95)	.....	.....	.....	.....	408	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/01/2027	6,671	2,589,419	388.15	67,179	.....	.....	46,396	.....	33,971	.....	.....	(5,720)	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025	3,725	1,387,644	372.49	39,824	.....	.....	2,510	.....	12,874	.....	.....	(10,270)	.....	.....	.....	03
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)	.....	.....	(787)	.....	(31)	.....	.....	3,218	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025	4,937	1,838,737	372.45	52,874	.....	.....	3,333	.....	17,201	.....	.....	(13,635)	.....	.....	.....	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)	.....	.....	(187)	.....	.....	.....	.....	764	.....	.....	.....	03
APR 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/07/2024	04/23/2025	6,483	2,415,102	372.51	69,242	.....	.....	4,365	.....	22,313	.....	.....	(17,856)	.....	.....	.....	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)	.....	.....	(143)	.....	.....	.....	.....	585	.....	.....	.....	03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	05/07/2024	05/01/2026	6,143	1,498,332	243.91	38,455	.....	.....	21,068	.....	27,250	.....	.....	(4,800)	.....	.....	.....	03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	05/07/2024	05/06/2026	10,740	2,615,978	243.57	68,952	.....	.....	37,990	.....	49,591	.....	.....	(8,548)	.....	.....	.....	03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	05/07/2024	04/02/2026	6,208	1,530,604	246.54	31,973	.....	.....	16,911	.....	19,916	.....	.....	(4,158)	.....	.....	.....	03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	05/07/2024	04/09/2026	4,824	1,192,295	247.14	23,881	.....	.....	12,743	.....	14,645	.....	.....	(3,075)	.....	.....	.....	03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUJISFPUB8MPRO8K5P83	05/07/2024	04/10/2026	13,907	3,411,592	245.31	78,437			41,908		51,794			(10,085)				03

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APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/15/2026	7,707	1,875,331	243.32	49,866		26,807		35,541			(6,366)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/16/2026	5,493	1,332,936	242.66	37,133		19,987		27,066			(4,734)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/17/2026	12,524	3,030,627	241.99	88,418		47,648		65,906			(11,255)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/24/2026	25,765	6,260,518	242.99	171,076		92,966		124,085			(21,564)				03
APR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/29/2026	4,793	1,168,654	243.82	30,197		16,505		21,403			(3,780)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	05/01/2026	4,840	1,179,371	243.65	30,834		16,892		22,034			(3,849)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/17/2025	5,031	1,222,408	242.98	26,362		1,233		5,368			(6,937)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/17/2025			267.57												03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/29/2025	4,244	1,029,307	242.55	23,171		1,833		6,836			(5,891)				03
APR 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	04/29/2025			266.52												03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	05/02/2025	6,574	1,589,785	241.82	38,262		3,322		13,848			(9,646)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	05/02/2025			265.82												03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	05/06/2025	3,966	963,839	243.05	20,819		2,019		5,965			(5,190)				03
MAY 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8K5P83	05/07/2024	05/06/2025			266.94												03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/03/2027	5,645	2,109,879	373.75	90,435		63,513		60,077			(7,502)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/03/2027	7,092	2,674,540	377.1	103,194		72,474		64,894			(8,560)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/02/2025	8,503	3,172,300	373.07	90,559		7,930		28,597			(23,024)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/03/2027	3,382	1,307,320	386.55	36,864		25,890		19,406			(3,058)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/06/2025	6,993	2,630,206	376.13	63,705		6,228		13,074			(16,015)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/04/2027	4,012	1,498,793	373.57	64,594		45,383		43,059			(5,353)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/07/2025	3,014	1,140,550	378.41	24,263		2,433		3,288			(6,083)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/04/2027	3,203	1,236,892	386.11	35,430		24,893		18,828			(2,936)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/08/2025	3,711	1,400,570	377.44	31,578		3,246		5,291			(7,895)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/04/2027	2,757	1,072,287	388.91	27,875		19,584		13,963			(2,310)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/01/2026	3,060	1,141,839	373.15	41,279		22,709		25,782			(5,174)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/05/2027	2,346	901,530	384.31	27,470		19,307		15,144			(2,274)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/04/2026	2,694	1,013,028	376.08	32,620		18,007		18,990			(4,072)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/06/2027	5,409	2,030,393	375.38	82,756		58,188		53,613			(6,846)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	05/09/2024	05/08/2026	3,285	1,240,659	377.72	37,444		20,762		20,926			(4,648)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZA1C2 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			77,732		67,701			(9,145)				03
APR 27 JPMorgan MOZA1C2 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			55,222		53,580			(6,548)				03
MAY 27 JPMorgan MOZA1C2 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			100,489		90,660			(11,807)				03
APR 27 JPMorgan MOZA1C2 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			125,854		115,952			(14,923)				03
MAY 27 JPMorgan MOZA1C2 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			47,653		40,509			(5,599)				03
MAY 27 JPMorgan MOZA1C2 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			36,430		25,333			(4,280)				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			7,852		96,038			(23,557)				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			7,851		93,107			(22,792)				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			2,376		21,341			(6,289)				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			8,753		87,440			(22,507)				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			6,338		54,807			(15,844)				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			1,027		5,924			(2,567)				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			58,992		116,284			(13,441)				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			33,990		63,559			(7,629)				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			31,271		58,961			(7,125)				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			177,954		276,308			(21,101)				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			20,006		37,793			(4,513)				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			98,804		149,823			(11,716)				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			85,632		132,155			(10,114)				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			79,231		119,449			(9,358)				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			25,907		35,675			(3,060)				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			41,342		64,021			(4,876)				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			22,538		31,385			(2,659)				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			34,318		48,581			(4,043)				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			52,479		80,570			(6,174)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/06/2027	13,604	3,866,501	284.21	106,658			74,788		112,157			(8,799)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/06/2027	7,645	2,222,252	290.69	42,046			29,482		40,391			(3,469)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	05/08/2024	05/07/2027	5,525	1,564,135	283.11	45,856			32,166		48,823			(3,779)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEM/K50	05/08/2024	05/07/2027	12,284	3,532,089	287.3	81,879		57,435		82,702			(6,748)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2025	3,034	1,174,346	387.02	29,167		2,403		38,899			(7,457)				03
APR 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2025	2,762	1,070,865	387.75	25,535		2,104		33,453			(6,529)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2027	10,384	4,142,261	398.91	103,152		72,359		131,514			(8,580)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/02/2025	11,531	4,457,850	386.59	113,616		9,949		152,710			(28,885)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2027	4,731	1,903,137	402.25	41,879		29,378		52,981			(3,484)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2025	3,937	1,534,280	389.71	33,002		3,309		40,695			(8,274)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/06/2027	4,368	1,685,465	385.9	65,949		46,371		85,594			(5,455)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2026	3,600	1,388,777	385.78	47,407		26,051		62,175			(5,951)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/06/2027	9,240	3,599,329	389.55	124,800		87,750		161,469			(10,324)				03
APR 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2026	4,826	1,879,787	389.51	55,228		30,349		71,504			(6,932)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/06/2027	2,898	1,155,722	398.83	28,953		20,357		36,925			(2,395)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2026	881	344,980	391.72	9,286		5,143		11,912			(1,154)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2027	2,749	1,073,217	390.38	36,196		25,460		46,789			(2,991)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2027	16,817	6,487,047	385.74	254,689		178,659		330,654			(21,185)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2027	3,215	1,263,752	393.14	38,774		27,273		49,945			(3,204)				03
APR 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	04/30/2027	14,765	5,751,795	389.56	198,939		139,551		257,420			(16,548)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2027	3,310	1,333,719	402.89	28,768		20,235		36,348			(2,378)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/08/2024	05/07/2027	3,172	1,289,638	406.55	24,194		17,018		30,258			(2,000)				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		5,486		220			(17,027)				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		18,224		1,407			(52,907)				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		4,751		130			(11,879)				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		75,980		39,665			(17,356)				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		14,644		6,944			(3,345)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	05/07/2026	5,480	582,861	106.37	13,414		7,430		3,338			(1,667)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	04/30/2027	87,942	9,265,599	105.36	276,051		193,644		113,939			(22,962)				03
APR 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	05/08/2024	04/30/2027	125,827	13,343,992	106.05	361,376		253,498		141,038			(30,059)				03

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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		62,411		36,861			(7,342)				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		134,242		74,836			(15,793)				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		43,082		23,525			(5,062)				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		82,977		42,697			(9,749)				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		323		78,380			(29,083)				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		1,390		59,142			(17,872)				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		446		17,481			(5,017)				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		45,213		96,273			(11,430)				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		39,858		83,433			(9,964)				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		83,390		163,095			(20,506)				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		25,785		53,475			(6,222)				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		100,835		164,041			(12,657)				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		76,624		121,558			(9,618)				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		75,730		120,719			(9,466)				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		80,190		129,020			(10,010)				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		95,986		154,306			(11,948)				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		64,197		99,300			(7,991)				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		69,369		110,071			(8,588)				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		62,050		96,520			(7,650)				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		87,786		140,925			(10,808)				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		89,477		141,751			(10,942)				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		92,332		147,187			(11,260)				03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/13/2025	338	1,820,558	5,378.47	115,564		13,408		109,995			(28,731)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/06/2026	364	1,941,789	5,337.37	229,033		127,241		257,136			(28,629)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.05/14/2024	.05/08/2026	248	1,332,390	5,379.48	149,985		83,510		168,016			(18,696)				03
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		15,277		30,473			(3,378)				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		309,894		490,785			(36,746)				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		268,891		423,064			(31,884)				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		128,999		204,474			(15,236)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 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	.....	.....137,505	.....	.....215,567	.....	.....	.....(16,241)	.....	.....	.....	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	.....	.....125,257	.....	.....198,224	.....	.....	.....(14,736)	.....	.....	.....	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	.....	.....118,379	.....	.....184,733	.....	.....	.....(13,927)	.....	.....	.....	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	.....	.....176,964	.....	.....279,888	.....	.....	.....(20,792)	.....	.....	.....	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	.....	.....115,488	.....	.....181,641	.....	.....	.....(13,569)	.....	.....	.....	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	.....	.....122,679	.....	.....191,307	.....	.....	.....(14,414)	.....	.....	.....	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	.....	.....146,315	.....	.....226,474	.....	.....	.....(17,191)	.....	.....	.....	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	.....	.....92,275	.....	.....144,129	.....	.....	.....(10,799)	.....	.....	.....	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	.....	.....82,862	.....	.....128,828	.....	.....	.....(9,698)	.....	.....	.....	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	.....	.....121,465	.....	.....191,184	.....	.....	.....(14,160)	.....	.....	.....	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	.....	.....220,464	.....	.....341,341	.....	.....	.....(25,702)	.....	.....	.....	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	.....	.....8,431	.....	.....101,781	.....	.....	.....(24,476)	.....	.....	.....	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	.....	.....10,940	.....	.....110,990	.....	.....	.....(28,130)	.....	.....	.....	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	.....	.....8,609	.....	.....83,508	.....	.....	.....(22,137)	.....	.....	.....	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	.....	.....14,829	.....	.....144,815	.....	.....	.....(36,070)	.....	.....	.....	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	.....	.....8,280	.....	.....77,304	.....	.....	.....(19,610)	.....	.....	.....	03
MAY 25 NYSE Zebra2 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	.....	.....17,227	.....	.....109,404	.....	.....	.....(40,800)	.....	.....	.....	03
MAY 25 NYSE Zebra2 Edge Call	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	.....	.....8,602	.....	.....50,622	.....	.....	.....(18,433)	.....	.....	.....	03
MAY 26 NYSE Zebra2 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	.....	.....13,567	.....	.....23,418	.....	.....	.....(3,037)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	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	.....	.....11,170	.....	.....18,213	.....	.....	.....(2,501)	.....	.....	.....	03
MAY 26 NYSE Zebra2 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	.....	.....15,298	.....	.....25,265	.....	.....	.....(3,383)	.....	.....	.....	03
MAY 26 NYSE Zebra2 Edge Call	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	.....	.....5,948	.....	.....9,449	.....	.....	.....(1,315)	.....	.....	.....	03
MAY 27 NYSE Zebra2 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	.....	.....98,671	.....	.....138,016	.....	.....	.....(11,548)	.....	.....	.....	03
MAY 27 NYSE Zebra2 Edge Call	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	.....	.....179,267	.....	.....254,695	.....	.....	.....(21,063)	.....	.....	.....	03
MAY 27 NYSE Zebra2 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	.....	.....95,303	.....	.....129,345	.....	.....	.....(11,154)	.....	.....	.....	03
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	.....	.....68,451	.....	.....94,191	.....	.....	.....(8,043)	.....	.....	.....	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	.....	.....10,685	.....	.....12,878	.....	.....	.....(1,251)	.....	.....	.....	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	.....	.....13,613	.....	.....17,221	.....	.....	.....(1,591)	.....	.....	.....	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	.....	.....10,388	.....	.....12,277	.....	.....	.....(1,214)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	05/12/2027	3,752	1,091,685	290.97	21,723		15,352		19,504			(1,792)				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		73,801		103,823			(8,604)				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		57,855		79,082			(6,745)				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		14,139		17,633			(1,648)				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		12,863		15,316			(1,500)				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		4,739		37,838			(11,528)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/14/2027	8,224	3,148,067	382.8	115,215		81,558		57,702			(9,496)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/14/2027	4,945	1,945,323	393.43	49,940		35,351		19,710			(4,116)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/10/2027	2,508	949,182	378.43	39,805		28,134		21,669			(3,293)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/02/2025	269	100,610	373.57	3,399		301		822			(874)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/10/2027	4,251	1,622,562	381.73	61,335		43,352		31,347			(5,074)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/10/2027	2,597	1,016,416	391.42	27,915		19,730		11,535			(2,309)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/09/2025	6,368	2,409,202	378.33	63,807		6,792		7,442			(16,086)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/09/2025	2,592	988,554	381.45	21,977		2,339		1,265			(5,540)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/11/2027	2,543	982,494	386.36	31,990		22,619		14,851			(2,644)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/13/2025	6,909	2,621,527	379.42	65,707		7,645		6,734			(16,381)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/11/2027	3,877	1,527,496	393.98	38,422		27,167		14,924			(3,175)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/14/2025	5,672	2,157,280	380.36	51,385		6,104		4,441			(12,775)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/12/2027	2,740	1,046,793	382.09	39,150		27,692		19,881			(3,233)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/12/2026	2,827	1,075,967	380.62	33,838		18,949		14,901			(4,201)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/13/2027	5,038	1,906,107	378.37	80,099		56,679		43,722			(6,608)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/14/2026	3,870	1,469,057	379.56	48,225		27,065		22,000			(5,970)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/13/2027	5,522	2,107,963	381.73	79,740		56,424		40,812			(6,578)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/07/2027	3,332	1,257,408	377.38	54,377		38,390		30,164			(4,511)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/13/2027	2,543	993,036	390.57	28,120		19,898		11,876			(2,320)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/07/2027	3,633	1,384,114	381.03	53,435		37,725		27,653			(4,432)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/13/2027	3,680	1,446,578	393.08	37,574		26,588		14,945			(3,100)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	05/15/2024	05/14/2027	7,785	2,954,020	379.44	120,126		85,034		64,294			(9,900)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/08/2025	3,319	1,293,621	389.78	30,333		3,153		34,130			(7,669)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/09/2025	3,555	1,386,063	389.89	32,338		3,442		36,254			(8,152)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/10/2027	3,137	1,223,013	389.81	44,603		31,526		54,456			(3,690)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/09/2025	5,799	2,271,552	391.73	47,716		5,079		49,739			(12,029)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/10/2027	7,668	3,017,767	393.56	97,003		68,562		117,634			(8,024)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2025	5,763	2,251,277	390.65	50,561		5,882		55,249			(12,605)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/10/2027	2,453	989,441	403.33	22,450		15,868		26,548			(1,857)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2025	2,710	1,064,350	392.71	21,229		2,470		21,271			(5,293)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/10/2027	3,108	1,264,539	406.9	25,086		17,731		29,309			(2,075)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/08/2026	2,494	976,098	391.38	28,554		15,921		34,264			(3,564)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/12/2027	5,306	2,135,965	402.59	49,863		35,270		59,111			(4,117)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2026	2,155	844,658	391.9	24,260		13,600		29,050			(3,007)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2027	3,050	1,188,812	389.75	43,486		30,771		53,087			(3,587)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/07/2027	7,744	3,012,427	389.01	112,691		79,558		137,733			(9,348)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2027	8,138	3,201,484	393.38	103,667		73,356		125,741			(8,552)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/13/2027	6,389	2,586,668	404.85	55,552		39,309		65,374			(4,583)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	05/14/2024	05/07/2027	8,228	3,233,400	392.97	105,925		74,782		128,574			(8,786)				03
MAY 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/16/2024	05/15/2025	161,949	53,238,989	328.74	1,248,624		152,610		347,673			(312,156)				03
MAY 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	05/16/2024	05/15/2026	13,959	4,588,842	328.74	149,360		84,260		101,660			(18,541)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	110,600,610	110,600,610	5,308.15	4,092,223		500,161		7,704,107			(1,023,056)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	86,358,886	86,358,886	5,308.15	3,678,889		449,642		6,834,909			(919,722)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	4,549,268	4,549,268	5,308.15	196,528		24,020		360,784			(49,132)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	21,486,796	21,486,796	5,308.15	979,798		119,753		1,707,390			(244,949)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	20,535,582	20,535,582	5,308.15	1,010,351		123,487		1,631,916			(252,588)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	12,945,497	12,945,497	5,308.15	696,468		85,124		1,028,749			(174,117)				03
MAY 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	05/16/2024	05/15/2025	8,784,528	8,784,528	5,308.15	351,381		42,947		673,806			(87,845)				03
MAY 25 JPMorgan MAYZAIQ2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRJUGQFU57RNE97	05/16/2024	05/15/2025	144,124	55,016,271	381.73	1,203,431		147,086		79,837			(300,858)				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 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2024	05/15/2026	28,318	10,809,990	381.73	323,396			182,440		138,800			(40,146)				03
MAY 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	05/16/2024	05/15/2025	80,806	23,283,303	288.14	597,153			72,985		23,828			(149,288)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/14/2026	6,879	736,986	107.13	16,861			9,502		3,336			(2,096)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/07/2027	101,459	10,778,957	106.24	314,420			222,593		109,895			(26,153)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/07/2027	96,670	10,339,858	106.96	273,094			193,336		89,522			(22,716)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/10/2027	18,482	1,966,676	106.41	56,093			39,756		19,359			(4,653)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/10/2027	81,245	8,703,820	107.13	224,644			159,217		72,696			(18,634)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/13/2027	41,572	4,424,139	106.42	126,089			89,468		43,565			(10,430)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/13/2027	57,274	6,135,716	107.13	158,476			112,448		51,400			(13,109)				03
MAY 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	05/16/2024	05/15/2025	214,268	53,078,536	247.72	962,065			117,913		64,287			(241,186)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/14/2027	48,624	5,171,125	106.35	148,788			105,614		51,773			(12,297)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/14/2027	42,767	4,578,622	107.06	119,448			84,787		39,022			(9,872)				03
APR 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	04/09/2025	899	96,336	107.15	1,632			40					(453)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/08/2025	24,692	2,629,253	106.48	53,706			5,629		119			(13,693)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/09/2025	39,602	4,214,855	106.43	87,164			9,357		231			(22,160)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/09/2025	13,924	1,487,458	106.83	28,098			3,016		40			(7,144)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/13/2025	58,544	6,242,572	106.63	123,880			14,533		354			(31,143)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/14/2025	38,336	4,085,415	106.57	82,268			9,854		278			(20,624)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/08/2026	10,042	1,070,529	106.61	26,640			14,916		5,679			(3,339)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/13/2026	13,556	1,442,653	106.42	37,103			20,887		8,250			(4,619)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	05/15/2024	05/14/2026	12,723	1,353,013	106.34	35,269			19,876		7,959			(4,384)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	69	368,840	5,334.69	16,762			2,054		25,154			(4,202)				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						(4,932)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	5,284	28,046,248	5,308.15	1,444,278			177,015		2,039,175			(362,075)				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						(310,483)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	2,987	15,853,002	5,308.15	831,154			101,868		1,152,633			(208,367)				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						(162,220)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	05/17/2024	05/15/2025	189	1,008,150	5,334.69	56,773			6,958		68,753			(14,233)				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 (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)
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,958.4						(4,476)							03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025	1,086	5,763,802	5,308.15	353,539		43,331		419,072			(88,631)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,984.94						(20,651)							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		15,652		56,349			(32,015)				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		16,194		327,183			(33,125)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,568.25						(159,109)							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		47,815		83,809			(10,522)				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		16,032		46,587			(32,792)				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		33,304		78,507			(68,121)				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		1,923		2,835			(3,932)				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		1,939		2,429			(3,967)				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		150,908		2,631,666			(308,675)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,616.16						(1,071,310)							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		9,659		142,399			(19,757)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,706.26						(45,163)							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		369,326		5,142,316			(755,440)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,711.57						(1,411,037)							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		14,364		183,180			(29,381)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,759.34						(39,982)							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		37,908		472,884			(77,539)				03
MAY 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	2IGI19DL770XOHC3ZE78	.05/17/2024	.05/15/2025		5,772.61						(96,441)							03
MAY 25 SG Macro Compass Index	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		8,512		77,478			(17,411)				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		8,489		156			(17,363)				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		5,499		1,882			(1,210)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.05/20/2024	.05/19/2025	5,363	1,872,352	349.15	40,649		5,390		16,519			(10,106)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.05/20/2024	.05/19/2025		380.57													03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMI K50	.05/20/2024	.05/02/2025	3,103	1,064,240	343.02	32,287		2,901		22,800			(8,423)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/02/2025	.....	376.2	.....												03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/16/2025	4,549	1,584,627	348.34	36,194		4,537		15,832			(9,074)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/16/2025	.....	381.36	.....												03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/04/2026	3,118	1,082,039	347.04	35,603		19,902		25,293			(4,500)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/06/2026	4,918	1,711,602	348.04	54,035		30,272		37,468			(6,811)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/08/2026	6,086	2,121,981	348.69	65,228		36,622		44,504			(8,199)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/13/2026	7,178	2,500,980	348.44	77,922		43,987		53,612			(9,727)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/15/2026	8,059	2,832,707	351.51	77,390		43,779		49,039			(9,634)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	.05/19/2026	5,199	1,834,691	352.87	47,340		26,893		28,893			(5,861)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	04/24/2026	7,018	2,427,571	345.93	83,278		46,028		60,582			(10,677)				03
APR 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/20/2024	04/28/2026	2,649	927,452	350.11	26,650		14,797		17,432			(3,397)				03
MAY 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/21/2024	.05/06/2025	587	166,327	283.22	3,394		341		2,750			(878)				03
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		5,384		31,458			(11,270)				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		9,202		51,957			(18,822)				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		12,391		63,892			(24,782)				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		1,695		5,209			(3,177)				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		7,824		39,511			(14,371)				03
MAY 25 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		227		557			(418)				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		12,162		18,792			(2,676)				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		25,689		41,779			(5,667)				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		19,451		30,186			(4,249)				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		39,307		64,149			(8,649)				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		24,389		39,968			(5,302)				03
MAY 26 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		6,597		10,293			(1,434)				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		248,309		339,521			(28,910)				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		268,858		356,037			(31,303)				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		17,112		20,700			(1,992)				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		11,707		13,593			(1,363)				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		84,086		114,011			(9,752)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 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		109,506		143,873			(12,700)				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		25,258		29,855			(2,929)				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		11,713		13,810			(1,357)				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		11,506		13,441			(1,331)				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		212,767		290,327			(24,582)				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		70,939		94,017			(8,196)				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		18,516		21,551			(2,139)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/19/2025	2,925	1,126,609	385.23	19,682		2,624		660			(4,920)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2027	4,936	1,891,624	383.22	67,329		48,074		34,085			(5,554)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2025	5,388	2,069,820	384.18	38,629		5,243		1,745			(9,631)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/20/2027	5,161	1,995,449	386.67	63,475		45,323		29,904			(5,236)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2025	7,395	2,841,943	384.32	52,650		7,272		2,385			(13,090)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2027	5,849	2,242,223	383.32	79,611		56,865		40,225			(6,561)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/15/2026	2,874	1,097,060	381.78	32,299		18,322		14,035			(4,032)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2027	8,190	3,167,093	386.71	100,653		71,895		47,404			(8,296)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/18/2026	3,212	1,235,904	384.74	32,219		18,335		12,738			(4,005)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2027	4,148	1,651,777	398.2	35,300		25,215		12,646			(2,909)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/21/2026	3,199	1,232,300	385.22	31,510		17,987		12,312			(3,901)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/14/2027	13,484	5,134,559	380.78	197,141		140,451		104,445			(16,353)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/14/2027	12,392	4,768,611	384.8	160,854		114,599		78,632			(13,343)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/17/2027	5,473	2,091,511	382.15	77,005		54,923		39,755			(6,370)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/17/2027	5,916	2,281,077	385.59	75,131		53,586		36,154			(6,215)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/15/2025	6,374	2,440,617	382.89	48,826		6,035		2,518			(12,344)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/17/2027	3,211	1,268,458	395.04	30,279		21,596		11,720			(2,505)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/16/2025	6,828	2,610,906	382.38	53,942		6,799		3,248			(13,599)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/22/2024	.05/19/2027	4,083	1,616,075	395.77	37,649		26,872		14,326			(3,109)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.05/21/2024	.05/14/2027	190,575	20,511,581	107.63	482,726		343,915		153,067			(40,042)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.05/21/2024	.05/17/2027	33,144	3,551,371	107.15	89,555		63,874		29,744			(7,408)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.05/21/2024	.05/17/2027	52,793	5,694,303	107.86	129,714		92,516		40,391			(10,730)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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	W22LR0WP21HZNB6K528	.05/21/2024	.05/20/2027	62,390	6,703,191	107.44	162,339		115,914		52,652			(13,392)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/20/2027	59,679	6,454,283	108.15	141,081		100,735		42,867			(11,638)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/09/2025	3,163	337,575	106.71	6,324		687		11			(1,626)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/15/2025	43,422	4,645,737	106.99	82,068		10,143		173			(20,748)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/16/2025	39,218	4,202,952	107.17	71,258		8,982		127			(17,964)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/20/2025	66,729	7,174,650	107.52	112,438		15,262		176			(28,032)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/20/2025	897	96,982	108.08	1,325		180		1			(330)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/15/2026	41,037	4,389,270	106.96	100,745		57,149		21,098			(12,576)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/15/2026	9,014	970,768	107.7	19,632		11,136		3,620			(2,451)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/20/2026	12,423	1,338,850	107.77	26,809		15,288		4,948			(3,323)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.05/21/2024	.05/14/2027	152,470	16,291,438	106.85	428,289		305,131		145,693			(35,526)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025	2,473	917,039	370.75	31,487		2,795		12,341			(8,384)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025			387.23	(9,548)		(847)		(70)			2,542				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025	2,468	915,165	370.76	31,397		2,787		12,296			(8,360)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025			406.07	(1,580)		(140)					421				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025	9,443	3,502,685	370.91	119,271		10,586		45,941			(31,759)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/01/2025			408	(4,911)		(436)					1,308				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025	2,476	925,167	373.69	27,258		2,493		7,379			(7,237)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025			387.96	(9,037)		(826)		(55)			2,399				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025	2,337	870,074	372.28	27,625		2,526		9,087			(7,334)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025			399.02	(3,155)		(289)					838				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025	2,719	1,014,025	372.88	31,192		2,852		9,479			(8,281)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025			406.87	(1,604)		(147)					426				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025	22,809	8,510,349	373.12	258,650		23,652		75,981			(68,668)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/02/2025			410.47	(8,895)		(813)					2,362				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/05/2025	2,879	1,076,239	373.82	31,583		3,140		8,642			(8,311)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/05/2025			385.3	(13,042)		(1,297)		(286)			3,432				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/05/2025	2,379	886,987	372.9	27,330		2,717		8,481			(7,192)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.05/23/2024	.05/05/2025			394.77	(4,876)		(485)		(2)			1,283				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/06/2025	2,276	852,151	374.45	24,214			2,471		6,100			(6,354)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/06/2025			399.88	(2,867)			(293)					752				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/06/2025	8,610	3,230,985	375.25	87,824			8,962		19,550			(23,044)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/06/2025			412.77	(2,583)			(264)					678				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025	2,520	949,998	376.94	23,540			2,463		3,973			(6,159)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025			393.67	(5,746)			(601)		(5)			1,503				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025	2,718	1,024,393	376.96	25,354			2,653		4,264			(6,633)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025			413.14	(788)			(82)					206				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025	7,219	2,722,124	377.06	66,995			7,011		11,059			(17,528)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2025			414.77	(1,733)			(181)					453				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/08/2025	2,053	770,338	375.18	21,066			2,259		4,861			(5,496)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/08/2025			403.1	(1,889)			(203)					493				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/08/2025	13,136	4,945,839	376.51	125,580			13,468		23,303			(32,760)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/08/2025			414.08	(3,415)			(366)					891				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025	540	2,815,631	5,216.74	260,870			28,650		245,717			(67,856)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025			5,451.74	(178,451)			(19,599)		(140,208)			46,418				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/22/2025	7,694	1,445,644	187.9	38,545			5,476		18,885			(9,663)				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/22/2025			206.88	(7,694)			(1,093)					1,929				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025	610	3,182,446	5,217.98	294,251			32,317		276,993			(76,539)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025			5,537.48	(171,365)			(18,820)		(120,310)			44,575				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025	713	3,720,017	5,220.49	342,650			37,632		322,044			(89,129)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025			5,676.07	(149,283)			(16,395)		(80,566)			38,831				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025	476	2,485,520	5,218.72	229,531			25,209		215,992			(59,705)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025			5,707.34	(92,835)			(10,196)		(46,490)			24,148				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025	638	3,331,967	5,221.7	306,181			33,627		287,701			(79,643)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/09/2025			5,743.33	(114,152)			(12,537)		(51,915)			29,693				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/12/2025	505	2,636,696	5,216.12	245,476			28,838		232,923			(63,303)				03

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MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/12/2025		5,675.45	(106,872)			(12,555)		(60,133)			27,560				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/13/2025	619	3,214,441	5,195.56	310,027		37,203		297,317			(79,721)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/13/2025		5,670.64	(132,787)			(15,934)		(76,281)			34,145				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025	589	3,093,470	5,251.18	273,464		34,183		255,968			(69,920)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025		5,595.49	(149,805)			(18,726)		(100,121)			38,302				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025	556	2,946,280	5,301.83	238,983		29,873		217,428			(61,104)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/15/2025		5,754.26	(99,097)			(12,387)		(48,019)			25,337				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025	1,112	5,890,329	5,297.44	481,821		61,422		440,912			(122,844)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025		5,559.81	(304,442)			(38,810)		(216,930)			77,620				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025	1,094	5,791,107	5,293.71	476,980		60,805		437,236			(121,610)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025		5,740.12	(202,291)			(25,788)		(103,049)			51,576				03
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		37,522		269,042			(75,043)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.05/23/2024	.05/16/2025		5,803.02	(108,110)			(13,782)		(46,516)			27,564				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		42,865		294,853			(80,371)				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		5,827.13	(108,237)			(14,594)		(45,688)			27,363				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		26,907		183,971			(49,421)				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		5,764.58	(75,844)			(10,410)		(38,409)			19,120				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		28,771		189,683			(51,788)				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		5,663.36	(106,846)			(14,923)		(67,061)			26,861				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		30,747		199,567			(54,259)				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		5,577.24	(134,032)			(19,041)		(96,424)			33,601				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		33,981		220,170			(59,966)				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		5,780.36	(95,147)			(13,517)		(47,347)			23,853				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		29,051		187,962			(51,267)				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		5,832.86	(71,645)			(10,178)		(30,984)			17,961				03
APR 26 JPUSCYL 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		25,985		41,321			(20,627)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	04/29/2026	5,653	1,060,203	187.55	32,109			18,001		28,412			(14,108)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/04/2026	4,965	930,068	187.34	28,745			16,205		25,639			(12,540)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/06/2026	8,139	1,524,743	187.34	47,206			26,670		42,105			(20,536)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/07/2026	5,559	1,044,784	187.93	30,855			17,451		27,002			(13,404)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/11/2026	4,979	938,724	188.52	26,491			15,047		22,749			(11,443)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/13/2026	9,810	1,843,208	187.89	54,740			31,160		48,130			(23,580)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/21/2026	203	1,068,422	5,263.94	148,440			85,204		156,225			(18,478)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/19/2026	9,519	1,810,896	190.24	44,263			25,355		36,008			(18,909)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/22/2026	9,074	1,720,226	189.57	44,827			25,757		37,237			(19,070)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/06/2025	478	2,458,212	5,142.38	255,094			26,030		247,374			(66,934)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/06/2025			5,441.73	(159,590)			(16,285)		(125,014)			41,875				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/06/2025	666	3,446,126	5,177.94	338,019			34,492		322,895			(88,693)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/06/2025			5,681.82	(135,739)			(13,851)		(69,497)			35,617				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/07/2025	437	2,260,229	5,167.3	226,016			23,653		217,127			(59,132)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/07/2025			5,564.5	(115,768)			(12,115)		(76,491)			30,288				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025	477	2,475,018	5,186.76	240,607			25,804		229,218			(62,767)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025			5,443.26	(159,956)			(17,155)		(126,120)			41,728				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025	440	2,281,139	5,182.17	228,856			24,544		213,264			(59,702)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025			5,622.32	(98,118)			(10,523)		(61,812)			25,596				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025	476	2,467,099	5,187.34	239,529			25,689		228,212			(62,486)				03
MAY 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	05/23/2024	05/08/2025			5,689.85	(96,293)			(10,327)		(49,575)			25,120				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025	6,737	1,250,141	185.55	40,021			3,660		28,182			(10,625)				03
MAY 25 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	05/23/2024	05/02/2025			203.59	(6,737)			(616)					1,789				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/22/2024	05/18/2027	2,928	1,182,839	403.96	24,225			17,349		31,103			(2,009)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/22/2024	05/21/2026	2,648	1,040,061	392.71	26,591			15,263		34,633			(3,310)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/22/2024	05/19/2027	3,805	1,534,854	403.41	32,117			23,009		41,287			(2,662)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	05/22/2024	05/14/2027	21,345	8,339,907	390.72	274,930			196,596		360,179			(22,890)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		42,917		78,434			(4,958)				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		153,275		279,686			(17,846)				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		49,713		90,504			(5,743)				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		19,354		34,580			(2,236)				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		40,681		74,320			(4,694)				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		71,862		130,783			(8,292)				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		19,809		35,461			(2,286)				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		17,093		30,353			(1,972)				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		3,584		33,812			(7,168)				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		3,074		24,093			(5,763)				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		18,235		32,743			(2,123)				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		3,370		28,907			(6,190)				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		32,899		60,206			(3,816)				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		3,895		32,603			(7,010)				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		82,086		149,629			(9,520)				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		924		6,842			(1,663)				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	3,837	1,550,744	404.15	31,513		22,559		40,439			(2,616)				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		20,165		35,868			(2,339)				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		27,740		63,633			(6,104)				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		90,494		164,610			(19,673)				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		149,271		270,522			(32,294)				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		70,000		127,444			(14,929)				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		415,326		611,551			(48,356)				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		250,853		363,079			(29,207)				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		207,375		298,661			(24,145)				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		191,583		277,252			(22,220)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	.05/29/2024	.05/20/2027	414	2,298,160	5,551.11	319,024		229,262		333,649			(26,487)				03

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MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/21/2027	389	2,114,159	5,438.35	325,360		233,900		341,621			(26,988)				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	.....	.....201,634	.....	.....289,663	.....	.....	.....(23,265)	.....	.....	.....	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	.....	.....193,269	.....	.....280,298	.....	.....	.....(22,215)	.....	.....	.....	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	.....	.....242,466	.....	.....347,958	.....	.....	.....(27,728)	.....	.....	.....	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	.....	.....1,027	.....	.....9,660	.....	.....	.....(2,567)	.....	.....	.....	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	.....	.....24,244	.....	.....164,386	.....	.....	.....(49,590)	.....	.....	.....	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	.....	.....24,181	.....	.....166,089	.....	.....	.....(48,362)	.....	.....	.....	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	.....	.....14,443	.....	.....93,483	.....	.....	.....(26,527)	.....	.....	.....	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	.....	.....20,783	.....	.....127,880	.....	.....	.....(37,410)	.....	.....	.....	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	.....	.....28,038	.....	.....178,120	.....	.....	.....(48,527)	.....	.....	.....	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	.....	.....10,038	.....	.....56,529	.....	.....	.....(15,849)	.....	.....	.....	03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.05/29/2024	.05/15/2026	369	2,011,683	5,457.04	220,344	.....	.....126,219	.....	.....232,255	.....	.....	.....(27,774)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	20,726	5,817,881	280.7	157,727	.....	.....113,673	.....	.....212,958	.....	.....	.....(13,000)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	12,194	3,449,149	282.85	82,677	.....	.....59,585	.....	.....110,310	.....	.....	.....(6,814)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2027	5,165	1,494,854	289.43	24,016	.....	.....17,309	.....	.....30,325	.....	.....	.....(1,979)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/21/2025	14,734	4,194,489	284.68	44,497	.....	.....6,267	.....	.....54,315	.....	.....	.....(11,281)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/22/2025	10,226	2,909,814	284.54	31,395	.....	.....4,498	.....	.....38,887	.....	.....	.....(7,937)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/23/2025	25,686	7,266,352	282.89	93,754	.....	.....13,656	.....	.....131,770	.....	.....	.....(23,636)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/27/2025	4,409	1,264,395	286.8	10,713	.....	.....1,662	.....	.....10,541	.....	.....	.....(2,671)	.....	.....	.....	03
MAY 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2025	11,045	3,105,385	281.17	48,154	.....	.....7,582	.....	.....73,741	.....	.....	.....(11,972)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2025	513	146,803	286.06	1,355	.....	.....213	.....	.....1,461	.....	.....	.....(337)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/21/2026	4,608	1,314,060	285.16	21,566	.....	.....12,430	.....	.....28,882	.....	.....	.....(2,696)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2026	10,912	3,062,690	280.68	69,726	.....	.....40,473	.....	.....98,413	.....	.....	.....(8,632)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/22/2026	4,299	1,214,965	282.59	24,077	.....	.....13,892	.....	.....33,384	.....	.....	.....(3,005)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/28/2026	2,660	759,441	285.53	12,182	.....	.....7,071	.....	.....16,241	.....	.....	.....(1,508)	.....	.....	.....	03
MAY 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/22/2026	5,655	1,610,743	284.82	27,145	.....	.....15,662	.....	.....36,530	.....	.....	.....(3,388)	.....	.....	.....	03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/21/2027	7,519	2,124,543	282.56	51,655	.....	.....37,134	.....	.....69,064	.....	.....	.....(4,285)	.....	.....	.....	03
MAY 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.05/29/2024	.05/21/2027	47,599	13,546,242	284.59	292,259	.....	.....210,103	.....	.....385,428	.....	.....	.....(24,243)	.....	.....	.....	03
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	.....	.....118,024	.....	.....212,927	.....	.....	.....(13,618)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	.05/24/2027	8,280	2,340,880	282.73	56,467		40,637		75,362			(4,671)				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		42,459		77,608			(4,880)				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		21,013		35,608			(2,415)				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		15,946		27,773			(1,831)				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		11,895		20,621			(1,364)				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		13,447		22,629			(1,542)				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		19,943		35,381			(2,284)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/21/2027	10,263	3,933,347	383.27	124,485		89,740		70,747			(10,355)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/24/2027	5,213	1,979,539	379.74	70,478		50,861		42,744			(5,846)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/22/2025	3,604	1,374,824	381.44	24,473		3,536		2,630			(6,240)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/24/2027	6,037	2,314,090	383.29	73,295		52,894		41,688			(6,080)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/24/2027	3,300	1,295,575	392.57	29,768		21,482		13,981			(2,469)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/23/2025	6,913	2,626,478	379.92	51,365		7,545		7,436			(13,059)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/28/2025	8,502	3,245,235	381.72	57,301		9,098		6,675			(14,365)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/25/2027	2,350	897,018	381.77	29,911		21,593		17,494			(2,479)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/29/2025	4,880	1,851,508	379.44	37,573		6,053		6,493			(9,393)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/25/2027	2,561	1,012,157	395.17	21,182		15,292		9,378			(1,755)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/22/2026	2,841	1,082,361	380.94	28,612		16,577		14,883			(3,586)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/27/2027	2,482	958,003	385.96	27,775		20,065		15,016			(2,298)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/27/2027	2,904	1,141,523	393.02	25,850		18,675		12,039			(2,138)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/27/2026	2,557	979,718	383.09	23,707		13,805		11,628			(2,951)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/28/2027	2,709	1,027,004	379.15	37,326		26,975		22,891			(3,085)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/29/2026	1,920	731,068	380.86	19,483		11,367		10,223			(2,419)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/28/2027	12,040	4,593,153	381.48	154,719		111,812		91,091			(12,787)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/14/2027	1,600	605,106	378.21	22,559		16,221		13,999			(1,889)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/28/2027	6,575	2,543,148	386.78	71,669		51,794		38,168			(5,923)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.05/30/2024	.05/21/2027	6,726	2,556,866	380.15	89,724		64,681		53,966			(7,463)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.05/29/2024	.05/21/2025	30,248	3,249,881	107.44	44,677		6,346		99			(11,423)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.05/29/2024	.05/22/2025	55,359	5,927,287	107.07	89,460		12,925		348			(22,809)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/23/2025	85,383	9,118,057	106.79	147,457		21,660		863			(37,489)				03
MAY 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/28/2025	33,551	3,600,732	107.32	51,501		8,177		223			(12,911)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/21/2026	10,708	1,155,002	107.86	20,442		11,832		4,148			(2,566)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/22/2026	9,286	991,488	106.77	21,293		12,337		5,168			(2,669)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/22/2026	15,170	1,631,043	107.52	30,703		17,789		6,610			(3,849)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/28/2026	10,273	1,099,660	107.04	22,601		13,174		5,326			(2,810)				03
MAY 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/28/2026	10,321	1,110,706	107.62	20,610		12,013		4,426			(2,562)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/20/2027	8,756	931,950	106.43	23,923		17,239		9,216			(1,992)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/21/2027	109,336	11,677,035	106.8	284,382		205,007		106,359			(23,655)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/21/2027	139,638	14,995,738	107.39	335,271		241,693		119,295			(27,888)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/21/2027	74,103	8,004,553	108.02	162,951		117,470		54,907			(13,554)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/24/2027	29,945	3,195,401	106.71	78,874		56,920		29,795			(6,543)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/24/2027	53,568	5,754,236	107.42	128,187		92,508		45,615			(10,633)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/28/2027	39,175	4,193,668	107.05	98,681		71,315		36,338			(8,156)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/29/2024	.05/28/2027	62,458	6,730,475	107.76	142,779		103,184		49,491			(11,800)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/22/2025	7,668	3,002,533	391.56	53,562		7,760		68,829			(13,695)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/14/2027	1,478	575,786	389.6	18,540		13,344		25,855			(1,554)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/23/2025	10,460	4,074,003	389.5	82,599		12,168		112,397			(21,059)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/21/2027	6,388	2,489,879	389.8	79,813		57,589		111,294			(6,645)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/21/2027	7,850	3,087,095	393.27	87,565		63,183		122,123			(7,290)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/28/2025	4,971	1,939,112	390.07	38,199		6,082		51,373			(9,603)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/24/2027	3,364	1,309,628	389.33	42,703		30,846		59,563			(3,545)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/28/2025	3,620	1,419,003	392.02	24,766		3,943		31,587			(6,226)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/24/2027	8,734	3,432,690	393.04	98,298		71,003		137,107			(8,161)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/29/2025	3,364	1,301,372	386.91	30,776		4,972		44,194			(7,715)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/24/2027	2,270	915,095	403.06	18,052		13,039		25,041			(1,499)				03
MAY 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/29/2025	888	344,970	388.55	7,422		1,199		10,357			(1,861)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/24/2027	2,323	944,162	406.39	16,365		11,821		22,579			(1,359)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.05/30/2024	.05/22/2026	2,694	1,049,463	389.57	28,827		16,726		40,333			(3,619)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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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MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/25/2027	2,853	1,148,276	402.5	23,205			16,768		32,147			(1,925)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/22/2026	4,044	1,590,247	393.24	37,281			21,630		51,694			(4,680)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/26/2027	2,130	856,209	401.91	17,669			12,772		24,548			(1,464)				03
MAY 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/29/2026	2,672	1,044,374	390.86	27,302			15,952		38,059			(3,394)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/27/2027	3,438	1,384,737	402.74	27,682			20,016		38,436			(2,292)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/28/2027	5,316	2,054,818	386.56	73,802			53,385		102,695			(6,105)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/28/2027	12,378	4,824,764	389.77	155,288			112,327		216,364			(12,846)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/28/2027	5,432	2,132,708	392.62	62,137			44,946		86,577			(5,140)				03
MAY 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528 .05/30/2024	.05/28/2027	3,913	1,578,333	403.38	30,837			22,305		42,737			(2,551)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025	2,420	923,751	381.72	16,819			2,151		1,344			(4,400)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025			396.92	(3,920)			(501)		(3)			1,026				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025	2,612	996,808	381.67	18,204			2,328		1,471			(4,763)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025			418.18	(366)			(47)					96				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025	5,586	2,132,298	381.73	38,822			4,966		3,094			(10,157)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/15/2025			419.9	(614)			(79)					161				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025	2,261	861,647	381.14	16,277			2,123		1,519			(4,246)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025			409.67	(950)			(124)					248				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025	2,679	1,023,872	382.15	18,165			2,369		1,361			(4,739)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025			414.65	(616)			(80)					161				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025	25,014	9,547,953	381.71	174,095			22,708		14,380			(45,416)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.05/16/2025			420.01	(2,752)			(359)					718				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/04/2025	5,783	1,782,580	308.23	32,849			325		8,264			(9,757)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/04/2025			338.39	(463)			(5)					137				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/07/2025	3,061	943,430	308.23	17,477			343		4,887			(5,140)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/07/2025			339.27	(214)			(4)					63				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/24/2025	3,066	935,411	305.05	22,600			1,609		14,246			(6,297)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/24/2025			335.11	(521)			(37)					145				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/11/2025	6,334	1,949,403	307.77	37,687			1,216		13,354			(10,941)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97 .06/03/2024	.04/11/2025			337.96	(633)			(20)					184				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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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APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/25/2025	5,851	1,780,479	304.28	45,466			3,368		31,241			(12,629)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/25/2025			333.94	(1,229)			(91)					341				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025	2,363	892,115	377.46	20,822			2,341		3,422			(5,544)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025			399.4	(2,907)			(327)					774				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/11/2025	5,698	1,753,952	307.8	33,791			1,090		11,890			(9,810)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/11/2025			338.58	(513)			(17)					149				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/28/2025	8,388	2,560,529	305.25	61,235			5,056		38,143			(16,854)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/28/2025			335.83	(1,342)			(111)					369				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/17/2025	4,671	1,420,545	304.15	36,290			1,837		25,049			(10,336)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/17/2025			332.88	(1,074)			(54)					306				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025	3,275	1,237,965	378.03	27,934			3,140		4,126			(7,438)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025			410.49	(1,179)			(133)					314				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/17/2025	7,437	2,265,392	304.62	55,925			2,832		36,621			(15,928)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/17/2025			334.82	(1,264)			(64)					360				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025	10,488	3,961,279	377.71	91,137			10,246		14,297			(24,267)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025			415.39	(2,098)			(236)					559				03
APR 25 JPMorgan MOZAIC 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			2,490		27,651			(11,207)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/21/2025			334.31	(968)			(61)					272				03
APR 25 JPMorgan MOZAIC 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			1,653		18,274			(7,438)				03
APR 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	04/21/2025			334.61	(610)			(38)					172				03
MAY 25 JPMorgan MOZAIC2 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			20,182		24,558			(47,800)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/09/2025			416.26	(3,870)			(435)					1,030				03
MAY 25 JPMorgan MOZAIC2 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			2,279		3,489			(5,003)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/12/2025			403.78	(1,660)			(200)					438				03
MAY 25 JPMorgan MOZAIC2 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			2,945		4,322			(6,311)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025			408.71	(1,237)			(152)					325				03
MAY 25 JPMorgan MOZAIC2 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			9,244		11,283			(19,809)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/03/2024	05/13/2025			416.22	(1,611)			(198)					424				03
MOZAIC2 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			2,466		2,533			(5,161)				03

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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)			(710)		(17)			1,486				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	.....	.....	2,348	.....	2,504	.....	.....	(4,915)	.....	.....	.....	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)	.....	.....	(392)	.....	(1)	.....	.....	.820	.....	.....	.....	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	932,647	379.35	19,595	.....	.....	2,456	.....	2,498	.....	.....	(5,141)	.....	.....	.....	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)	.....	.....	(62)	.....	.....	.....	.....	.129	.....	.....	.....	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	.....	.....	2,928	.....	2,929	.....	.....	(6,128)	.....	.....	.....	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)	.....	.....	(59)	.....	.....	.....	.....	.123	.....	.....	.....	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	.....	.....	32,383	.....	51,250	.....	.....	(3,703)	.....	.....	.....	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	.....	.....	15,828	.....	24,239	.....	.....	(1,801)	.....	.....	.....	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	.....	.....	10,791	.....	15,808	.....	.....	(1,228)	.....	.....	.....	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	.....	.....	16,575	.....	26,363	.....	.....	(1,884)	.....	.....	.....	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	.....	.....	105,849	.....	171,504	.....	.....	(12,013)	.....	.....	.....	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	.....	.....	83,135	.....	132,313	.....	.....	(9,435)	.....	.....	.....	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	.....	.....	19,604	.....	28,942	.....	.....	(2,225)	.....	.....	.....	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	.....	.....	76,487	.....	123,748	.....	.....	(8,670)	.....	.....	.....	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	.....	.....	43,987	.....	69,868	.....	.....	(4,986)	.....	.....	.....	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	.....	.....	31,484	.....	46,563	.....	.....	(3,569)	.....	.....	.....	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	.....	.....	8,909	.....	71,429	.....	.....	(13,824)	.....	.....	.....	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	.....	.....	3,847	.....	28,649	.....	.....	(5,869)	.....	.....	.....	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	.....	.....	8,008	.....	54,276	.....	.....	(12,216)	.....	.....	.....	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	.....	.....	9,681	.....	66,099	.....	.....	(13,830)	.....	.....	.....	03
MAY 26 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	.....	.....	5,185	.....	31,143	.....	.....	(7,291)	.....	.....	.....	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	.....	.....	19,412	.....	40,359	.....	.....	(4,130)	.....	.....	.....	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	.....	.....	13,604	.....	27,327	.....	.....	(2,895)	.....	.....	.....	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	.....	.....	39,193	.....	79,856	.....	.....	(8,241)	.....	.....	.....	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	.....	.....	13,357	.....	26,022	.....	.....	(2,822)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/03/2026	4,536	1,287,651	283.87	27,534	.....	.....	16,232	.....	32,025	.....	.....	(3,413)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/02/2026	6,802	1,938,596	284.99	38,297	.....	.....	22,556	.....	43,702	.....	.....	(4,754)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	06/05/2024	06/04/2026	2,646	748,207	282.75	17,280	.....	.....	10,197	.....	20,452	.....	.....	(2,139)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	06/05/2024	05/28/2027	18,831	5,273,976	280.07	168,348		122,111		200,590			(13,964)				03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L10CEMIK50	06/05/2024	05/28/2027	39,167	11,051,428	282.16	314,513		228,131		369,359			(26,089)				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		13,240		150,087			(22,916)				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		5,689.01				(44,568)								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		23,799		239,501			(41,191)				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		5,763.57				(53,742)								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		17,524		176,663			(30,330)				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		5,768.88				(40,494)								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		19,845		219,507			(34,347)				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		5,707.49				(62,235)								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		26,625		249,446			(46,082)				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		5,814.3				(45,106)								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		8,708		93,521			(13,995)				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		5,680.12				(28,313)								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		14,533		148,980			(22,947)				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		5,717.45				(42,990)								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		10,798		170,028			(16,756)				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		5,533.58				(90,223)								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		24,582		224,410			(38,145)				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		5,775.01				(50,065)								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		11,142		186,961			(16,996)				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		5,494.96				(105,648)								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		13,135		198,058			(20,037)				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		5,550.06				(102,500)								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		17,439		183,871			(26,602)				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		5,676.08				(59,051)								03	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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		14,818		143,681			(22,603)				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			5,718.85					(38,465)							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		40,652		374,894			(62,012)				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			5,756.84					(89,068)							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		21,152		185,518			(32,265)				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			5,795.88					(38,486)							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		17,421		157,704			(25,288)				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			5,753.61					(40,225)							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		13,965		169,217			(19,950)				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			5,607.12					(73,621)							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		29,535		251,948			(41,533)				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			5,776.11					(58,746)							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		11,491		157,606			(15,911)				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			5,560.08					(93,327)							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		25,533		221,958			(35,353)				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					(58,260)							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		14,421		113,316			(19,968)				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					(22,897)							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		38,034		64,745			(7,961)				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	369	1,946,181	5,275.92	52,927		7,931		156,785			(13,727)				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					(91,964)							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		8,987		137,216			(15,554)				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					(64,337)							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		32,899		32,328			(7,118)				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		60,242		63,694			(12,818)				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		21,710		22,216			(4,619)				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		2,427		2,327			(4,964)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/15/2025		270.53													03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	06/03/2025	6,965	1,713,292	245.97	33,295		5,810		6,214			(8,301)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	06/03/2025		270.7													03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	06/03/2026	21,208	5,217,279	246	131,068		77,269		79,707			(16,248)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/07/2026	5,352	1,313,277	245.36	34,149		19,590		20,657			(4,397)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/08/2026	5,292	1,303,109	246.26	31,803		18,264		18,609			(4,089)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/13/2026	11,763	2,897,479	246.32	70,578		40,745		41,437			(9,010)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/15/2026	18,125	4,489,513	247.7	98,961		57,249		55,190			(12,598)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/20/2026	10,612	2,631,327	247.96	57,092		33,197		31,688			(7,217)				03
MAY 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	06/04/2024	05/21/2026	5,008	1,239,502	247.49	27,846		16,208		15,766			(3,515)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	6,791	2,596,911	382.42	90,724		66,125		49,315			(7,505)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	6,550	2,552,909	389.76	69,757		50,843		32,705			(5,770)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/30/2025	6,353	2,402,882	378.25	57,745		9,624		10,908			(14,681)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/04/2027	8,944	3,383,169	378.26	135,055		98,470		79,131			(11,162)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/04/2027	10,808	4,146,809	383.67	139,102		101,421		73,883			(11,496)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2025	8,160	3,099,168	379.8	68,462		12,048		10,906			(17,211)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/05/2025	5,326	2,022,750	379.79	44,845		8,097		7,347			(11,211)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/02/2026	5,455	2,074,254	380.23	61,481		36,361		30,504			(7,664)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/05/2026	5,037	1,918,927	380.97	55,255		32,772		26,917			(6,859)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/28/2027	10,336	3,906,424	377.96	156,997		114,193		92,297			(13,059)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	05/28/2027	7,802	2,974,033	381.21	107,740		78,365		59,795			(8,962)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/01/2027	4,580	1,789,441	390.74	47,216		34,390		21,650			(3,913)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	06/06/2024	06/03/2027	5,622	2,135,966	379.93	80,844		58,924		45,993			(6,688)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	05/28/2027	126,981	13,504,474	106.35	374,722		272,557		136,929			(31,169)				03
MAY 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	05/28/2027	163,276	17,486,815	107.1	436,762		317,682		149,804			(36,330)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	06/03/2027	34,735	3,692,027	106.29	103,442		75,395		38,140			(8,557)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	06/03/2027	93,992	10,057,108	107	255,093		185,927		88,679			(21,101)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	06/04/2027	24,282	2,573,149	105.97	75,322		54,918		28,528			(6,225)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	06/05/2024	06/04/2027	37,276	3,976,186	106.67	105,676		77,050		37,795			(8,734)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAY 25 FIA 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			8,102		373			(12,572)				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			22,804		1,518			(34,786)				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			11,991		861			(17,130)				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			14,271		1,505			(20,068)				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			17,053		7,035			(3,628)				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			36,038		13,543			(7,668)				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			16,410		6,390			(3,451)				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			18,171		7,146			(3,812)				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			2,092		1,108			(253)				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			4,089		33,194			(6,237)				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			46,564		84,956			(5,325)				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			75,847		138,281			(8,674)				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			7,530		58,980			(11,487)				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			32,515		58,864			(3,700)				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			5,266		38,661			(7,524)				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			14,554		26,172			(1,654)				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			4,677		33,363			(6,681)				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			42,443		77,214			(4,817)				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			6,803		49,051			(9,420)				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			81,566		148,082			(9,257)				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			17,295		39,385			(3,680)				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			16,262		29,196			(1,846)				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			22,677		50,858			(4,780)				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			21,449		38,314			(2,434)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/03/2026	2,751	1,079,001	392.29	27,789			16,473		36,981			(3,464)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/04/2027	6,290	2,448,985	389.36	84,157			61,416		111,641			(6,962)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/05/2026	2,168	848,796	391.43	22,682			13,471		30,284			(2,820)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/04/2027	6,725	2,642,485	392.92	80,333			58,625		106,432			(6,645)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/06/2024	06/04/2027	4,122	1,658,337	402.3	35,883			26,187		47,065			(2,968)				03

STATEMENT AS OF MARCH 31, 2025 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	06/06/2024	06/04/2027	2,288	928,681	405.91	17,521			12,786		22,819			(1,449)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/22/2025	7,702	2,933,853	380.91	50,064			7,444		6,410			(13,136)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/22/2025			419	(770)			(115)					202				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025	2,311	875,589	378.91	16,984			2,567		3,115			(4,444)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025			402.58	(1,710)			(258)					447				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025	2,953	1,121,357	379.69	20,703			3,130		3,348			(5,416)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025			410.07	(916)			(138)					240				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025	2,466	936,308	379.65	17,338			2,621		2,821			(4,536)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025			415.57	(395)			(60)					103				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025	36,175	13,735,119	379.69	253,584			38,332		41,010			(66,345)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/23/2025			417.66	(4,341)			(656)					1,136				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/27/2025	3,372	1,280,632	379.81	23,636			3,804		4,009			(6,113)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/27/2025			395	(5,530)			(890)		(36)			1,430				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025	2,973	1,131,532	380.64	19,858			3,243		2,996			(5,121)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025			395.3	(4,756)			(777)		(30)			1,227				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025	2,363	898,411	380.14	16,260			2,656		2,661			(4,193)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025			401.51	(2,033)			(332)		(2)			524				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025	8,782	3,343,708	380.73	58,315			9,524		8,672			(15,038)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/28/2025			418.8	(966)			(158)					249				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025	2,177	822,489	377.89	17,108			2,835		3,955			(4,399)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025			399	(2,438)			(404)		(5)			627				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025	4,945	1,871,622	378.51	37,530			6,219		7,956			(9,651)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025			416.11	(742)			(123)					191				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025	14,287	5,408,194	378.53	108,298			17,947		22,898			(27,848)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/29/2025			416.38	(2,143)			(355)					551				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/30/2025	2,506	946,577	377.75	19,896			3,344		4,736			(5,102)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/30/2025			410.39	(802)			(135)					206				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/30/2025	6,631	2,505,203	377.8	52,451			8,817		12,415			(13,449)				03
MAY 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/11/2024	05/30/2025			415.58	(1,127)			(189)					289				03

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MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/19/2025	2,196	836,672	381	14,142			1,997		1,661			(3,744)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/19/2025			409.87	(681)			(96)					180				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025	2,533	970,627	383.25	14,183			2,038		1,075			(3,743)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025			398.96	(2,710)			(389)		(2)			715				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025	2,569	984,320	383.22	14,410			2,071		1,099			(3,803)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025			419.12	(231)			(33)					61				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025	5,503	2,109,163	383.28	30,761			4,420		2,315			(8,119)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/20/2025			421.61	(385)			(55)					102				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025	4,676	1,791,897	383.2	26,327			3,849		2,079			(6,928)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025			401.08	(4,021)			(588)		(1)			1,058				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025	3,268	1,252,540	383.32	18,266			2,670		1,405			(4,807)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025			417.01	(425)			(62)					112				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025	4,662	1,787,390	383.37	25,969			3,797		1,977			(6,834)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/21/2025			421.71	(326)			(48)					86				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/22/2025	2,437	927,846	380.8	15,960			2,373		2,083			(4,188)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/22/2025			397.55	(3,046)			(453)		(5)			799				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/22/2025	2,780	1,058,776	380.86	18,125			2,695		2,342			(4,756)				03
MAY 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	06/11/2024	05/22/2025			418.03	(306)			(45)					80				03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/08/2025	1,369	972,108	709.92	47,036			5,290		51,604			(12,867)				03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/08/2025			763.22													03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/13/2025	1,402	1,000,738	713.62	46,880			5,895		48,524			(12,632)				03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/13/2025			771.14													03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/20/2025	1,266	914,975	722.9	39,730			5,709		32,847			(10,486)				03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/20/2025			783.64													03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/30/2025	1,721	1,233,230	716.59	58,427			9,821		54,871			(14,981)				03
MAY 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	05/30/2025			778.63													03
JUN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	06/10/2025	2,077	1,503,365	723.76	65,617			12,688		52,174			(16,314)				03
JUN 25 Morgan Stanley	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
3D Index	Index		Index	Intern	06/11/2024	06/10/2025			784.73													03
JUN 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	06/12/2024	06/11/2026	1,600	449,116	280.78	10,909			6,542		14,414			(1,350)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 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			21,955		47,394			(4,595)				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			3,677		6,312			(421)				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			51,096		110,424			(10,572)				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			69,988		120,905			(7,933)				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			170,712		290,712			(19,350)				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			47,830		82,722			(5,401)				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			80,120		136,765			(9,047)				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			23,530		37,675			(2,657)				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			24,214		41,905			(2,731)				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			20,307		32,483			(2,290)				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			19,292		32,660			(2,173)				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			117,628		203,235			(13,233)				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			83,111		141,539			(9,350)				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			16,285		26,323			(1,832)				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			15,497		24,515			(1,743)				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			68,012		117,830			(7,642)				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			70,262		118,930			(7,895)				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			4,821		34,548			(6,676)				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			17,816		133,916			(24,294)				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			12,217		86,417			(15,707)				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			12,005		87,374			(15,218)				03
JUN 25 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			920		5,004			(1,167)				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			14,928		32,763			(3,176)				03
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			26,966		59,542			(5,644)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/13/2024	06/12/2026	1,766	672,126	380.56	18,368			11,071		9,803			(2,280)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/13/2024	06/04/2027	6,887	2,616,793	379.98	93,590			68,679		56,246			(7,785)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/13/2024	06/06/2025	2,873	1,087,063	378.38	23,558			4,392		5,257			(5,989)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/13/2024	06/04/2027	5,517	2,113,281	383.04	68,357			50,162		38,901			(5,686)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	06/13/2024	06/07/2027	6,460	2,439,767	377.67	94,188			69,187		58,837			(7,813)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 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			7,450		6,371			(10,159)				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			87,118		70,003			(9,838)				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			6,373		7,513			(8,194)				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			17,396		11,395			(1,964)				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			9,545		11,925			(12,099)				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			22,592		17,337			(2,548)				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			3,240		3,099			(4,050)				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			47,307		40,192			(5,322)				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			17,877		15,861			(3,742)				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			70,617		56,647			(7,944)				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			18,156		15,043			(3,800)				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			31,345		21,423			(3,526)				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			19,986		18,238			(4,135)				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			63,438		54,349			(7,128)				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			116,565		95,165			(13,097)				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			25,991		23,334			(5,365)				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			62,489		46,949			(7,021)				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			21,081		86,501			(30,115)				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			22,556		91,034			(31,720)				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			20,509		79,772			(27,967)				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			30,000		111,257			(38,572)				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			18,557		63,770			(23,196)				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			122,567		193,423			(26,078)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/05/2026	300	1,647,191	5,496.5	199,188			119,291		185,388			(24,968)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	06/12/2026	278	1,518,143	5,459.18	192,455			116,004		180,398			(23,891)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	05/03/2027	52	274,485	5,256.31	52,701			38,246		51,705			(4,517)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	05/28/2027	440	2,279,647	5,184.55	469,551			343,755		462,810			(39,311)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	05/28/2027	498	2,808,010	5,641.52	394,404			288,741		375,379			(33,020)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	06/13/2024	05/28/2027	396	2,250,752	5,688.89	302,965			221,799		286,926			(25,365)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/03/2027	 502	2,855,823	 5,693.2	384,020	.....	..... 281,710	.....	.....364,309	.....	.....	..... (31,972)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/04/2027	 219	1,153,605	5,267.36	223,101	.....	..... 163,717	.....	.....219,010	.....	.....	..... (18,557)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/04/2027	 371	2,092,574	5,647.21	293,590	.....	.....215,444	.....	.....279,726	.....	.....	..... (24,421)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/07/2027	 810	4,600,475	5,680.02	627,339	.....	.....460,820	.....	.....596,778	.....	.....	..... (52,037)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/10/2027	 377	2,115,499	5,614.68	306,590	.....	.....225,434	.....	.....293,312	.....	.....	..... (25,361)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/11/2027	 360	1,955,458	5,430.62	332,019	.....	.....244,212	.....	.....322,532	.....	.....	..... (27,440)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.06/11/2027	 319	1,924,570	6,036.92	187,301	.....	.....137,767	.....	.....170,508	.....	.....	..... (15,479)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.05/30/2025	423	2,245,466	5,303.79	219,081	.....	.....37,250	.....	.....174,294	.....	.....	..... (56,822)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG1 19DL770XOHC3ZE78	.06/13/2024	.05/30/2025	266	1,445,514	5,437.74	113,084	.....	.....19,228	.....	.....81,195	.....	.....	..... (29,330)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/11/2027	43,749	4,655,753	106.42	123,372	.....	.....90,745	.....	.....47,073	.....	.....	..... (10,196)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/11/2027	53,552	5,735,950	107.11	137,789	.....	.....101,349	.....	.....49,727	.....	.....	..... (11,388)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/05/2025	19,389	2,067,795	106.65	35,694	.....	.....6,573	.....	.....467	.....	.....	..... (9,101)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/06/2025	33,582	3,582,489	106.68	61,454	.....	.....11,458	.....	.....815	.....	.....	..... (15,624)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/10/2025	25,811	2,751,672	106.61	48,214	.....	.....9,427	.....	.....795	.....	.....	..... (12,121)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/11/2025	53,801	5,732,494	106.55	101,953	.....	.....20,163	.....	.....1,836	.....	.....	..... (25,559)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/05/2026	12,873	1,371,455	106.54	31,512	.....	.....18,872	.....	.....7,963	.....	.....	..... (3,950)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/05/2026	13,312	1,426,417	107.15	29,513	.....	.....17,675	.....	.....6,801	.....	.....	..... (3,699)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/10/2026	9,301	990,312	106.47	23,077	.....	.....13,884	.....	.....5,946	.....	.....	..... (2,873)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/10/2026	11,128	1,194,945	107.38	23,814	.....	.....14,328	.....	.....5,351	.....	.....	..... (2,964)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/11/2026	6,018	640,431	106.42	15,057	.....	.....9,067	.....	.....3,914	.....	.....	..... (1,872)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/04/2027	77,142	8,225,678	106.63	211,215	.....	.....154,995	.....	.....78,889	.....	.....	..... (17,569)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/04/2027	95,509	10,250,059	107.32	238,391	.....	.....174,938	.....	.....84,112	.....	.....	..... (19,829)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/07/2027	37,997	4,045,585	106.47	106,355	.....	.....78,124	.....	.....40,319	.....	.....	..... (8,822)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/07/2027	110,217	11,813,061	107.18	280,613	.....	.....206,127	.....	.....100,414	.....	.....	..... (23,277)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/10/2027	23,044	2,453,494	106.47	64,546	.....	.....47,460	.....	.....24,513	.....	.....	..... (5,339)	.....	.....	.....	03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/12/2024	.06/10/2027	50,920	5,457,597	107.18	129,744	.....	.....95,400	.....	.....46,523	.....	.....	..... (10,733)	.....	.....	.....	03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/13/2024	.06/04/2027	7,544	2,967,754	393.39	89,042	.....	.....65,402	.....	.....117,552	.....	.....	..... (7,413)	.....	.....	.....	03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/13/2024	.06/07/2027	3,234	1,258,633	389.13	43,814	.....	.....32,214	.....	.....57,894	.....	.....	..... (3,638)	.....	.....	.....	03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/13/2024	.06/07/2027	11,626	4,567,331	392.86	139,836	.....	.....102,813	.....	.....184,599	.....	.....	..... (11,610)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	06/13/2024	06/07/2027	2,382	959,128	402.67	20,558		15,115		26,882			(1,707)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/08/2027	3,049	1,226,273	402.19	26,788		19,702		35,042			(2,222)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/08/2027	2,761	1,119,678	405.56	21,512		15,822		27,987			(1,784)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/10/2027	3,643	1,417,160	389.04	49,526		36,450		65,434			(4,101)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/10/2027	6,765	2,657,182	392.8	81,637		60,082		107,727			(6,759)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/06/2025	4,487	1,748,761	389.75	36,770		6,875		48,209			(9,375)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/10/2027	4,607	1,854,261	402.52	40,059		29,482		52,360			(3,317)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/11/2027	6,919	2,696,112	389.66	92,315		67,964		121,930			(7,636)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/10/2025	4,078	1,587,903	389.4	34,172		6,700		45,272			(8,615)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/11/2027	14,130	5,558,628	393.4	167,338		123,197		220,704			(13,842)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/11/2025	6,653	2,594,439	389.97	54,088		10,727		70,803			(13,598)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/11/2027	3,104	1,255,286	404.43	25,225		18,571		32,891			(2,087)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/12/2025	3,682	1,440,073	391.12	28,097		5,635		35,810			(7,044)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/05/2026	2,447	957,593	391.38	25,720		15,425		34,242			(3,228)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/10/2026	2,500	977,742	391.15	26,601		16,027		35,444			(3,316)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/11/2026	2,490	975,064	391.57	26,089		15,733		34,704			(3,248)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/12/2026	1,388	543,006	391.22	14,743		8,899		19,644			(1,833)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	06/13/2024	06/04/2027	2,512	979,251	389.84	33,238		24,413		43,914			(2,767)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	06/03/2026	10,855	3,798,427	349.94	144,365		86,659		74,943			(18,223)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	06/05/2026	3,132	1,098,693	350.76	40,438		24,320		20,520			(5,090)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	06/11/2026	4,570	1,610,960	352.52	55,386		33,493		26,745			(6,914)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	06/16/2026	7,304	2,605,335	356.71	75,375		45,786		31,890			(9,344)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	05/20/2026	4,355	1,531,862	351.76	53,739		31,828		26,198			(6,919)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	05/22/2026	5,241	1,837,589	350.63	67,554		40,089		34,134			(8,673)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	05/28/2026	2,606	913,073	350.43	33,925		20,249		17,309			(4,319)				03
MAY 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	06/17/2024	05/29/2026	7,200	2,507,458	348.26	101,663		60,740		55,161			(12,923)				03
APR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI G C71XBU11	06/17/2024	04/30/2027	291	1,566,933	5,393.36	281,399		204,580		260,386			(24,259)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI G C71XBU11	06/17/2024	05/07/2027	448	2,501,836	5,584.58	383,193		279,282		348,191			(32,814)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI G C71XBU11	06/17/2024	05/14/2027	371	2,016,910	5,429.39	354,217		258,800		327,126			(30,132)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/17/2024	.04/16/2025	284	1,483,811	5,216.97	165,811		8,291		117,878			(49,743)				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		14,370		150,128			(56,231)				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		20,143		153,407			(58,479)				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		21,335		124,482			(50,531)				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		3,672		19,418			(7,685)				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		97,933		148,143			(23,256)				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		198,732		310,681			(46,336)				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		117,889		179,497			(26,997)				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		214,850		326,792			(48,953)				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		93,412		135,250			(20,913)				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		80,743		115,050			(17,811)				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		204,187		260,590			(24,767)				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		192,389		248,104			(23,242)				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		190,240		240,289			(22,798)				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		218,958		277,982			(26,101)				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		5,328		10,241			(8,268)				03
MAY 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.05/29/2025			382.85	(1,199)		(203)					315				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		8,136		14,910			(11,622)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/03/2025			383.3	(1,666)		(302)					431				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		5,669		7,392			(7,186)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/11/2025			385.58	(949)		(189)					240				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		10,377		7,869			(12,289)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.06/17/2024	.06/16/2025			390.67	(1,085)		(228)					270				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		266,105		853,397			(328,074)				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		105,522		152,942			(21,584)				03
JUN 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/18/2024	.06/13/2025	113,958,388	113,958,388	5,431.6	4,486,542		917,416		7,453,726			(1,131,061)				03
JUN 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/18/2024	.06/13/2025	101,792,465	101,792,465	5,431.6	4,660,059		952,897		7,223,187			(1,174,805)				03
JUN 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/18/2024	.06/13/2025	6,271,071	6,271,071	5,431.6	291,605		59,628		446,185			(73,514)				03
JUN 25 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.06/18/2024	.06/13/2025	24,176,570	24,176,570	5,431.6	1,182,234		241,745		1,728,433			(298,042)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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			271,227		1,804,425			(334,389)				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			178,927		1,077,349			(220,595)				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			99,385		786,114			(122,529)				03
JUN 25 JPMorgan MOZA1C2 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			275,893		323,800			(340,142)				03
JUN 26 JPMorgan MOZA1C2 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			149,308		136,188			(30,540)				03
JUN 25	YAGLB: Index Universal Life	N/A	Equity / Index	NA	06/18/2024	06/13/2025	80,576	23,216,320	288.13	578,535			118,300		50,591			(145,849)				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			411,631		3,347,384			(507,491)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,744.37						(1,332,035)							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			33,435		224,738			(41,221)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,838.97						(69,026)							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			708,181		4,555,390			(873,100)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,844.4						(1,199,769)							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			30,693		180,364			(37,841)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,893.29						(37,640)							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			86,177		494,976			(106,246)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,906.86						(96,431)							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			3,705		20,715			(4,568)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,925.88						(3,891)							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			300,950		1,591,418			(371,034)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,961.18						(230,734)							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			183,988		954,865			(226,834)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			5,974.76						(127,887)							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			17,437		77,853			(21,498)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			6,096.97						(4,835)							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			29,738		42,625			(36,663)				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			102,951		452,549			(126,926)				03
JUN 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	06/20/2024	06/13/2025			6,124.13						(21,197)							03

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JUN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/15/2026	 273	 1,619,063	 5,920.44	 129,898		 79,272		 100,534			 (16,215)				03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	 909	 4,934,880	 5,431.6	 155,326	.....	..... 32,030	.....	..... 300,679	.....	.....	..... (39,490)	.....	.....	.....	03
JUN 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	.....	.....	..... 5,697.75	.....	.....	.....	.....	..... (141,508)	.....	.....	.....	.....	.....	.....	03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	 953	 5,695,500	 5,974.76	 179,508	.....	..... 37,017	.....	..... 42,252	.....	.....	..... (45,638)	.....	.....	.....	03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	 2,107	 12,701,342	 6,029.08	 350,762	.....	..... 72,332	.....	..... 66,349	.....	.....	..... (89,177)	.....	.....	.....	03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	 153	 937,114	 6,124.13	 20,316	.....	..... 4,190	.....	..... 2,372	.....	.....	..... (5,165)	.....	.....	.....	03
JUN 25 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.06/20/2024	.06/13/2025	 143	 876,989	 6,151.29	 17,700	.....	..... 3,650	.....	..... 1,750	.....	.....	..... (4,500)	.....	.....	.....	03
JUN 25 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.06/18/2024	.06/13/2025	 28,570	 3,032,441	 106.14	 62,769	.....	..... 12,944	.....	..... 1,591	.....	.....	..... (15,958)	.....	.....	.....	03
JUN 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	.06/18/2024	.06/15/2026	 5,823	 618,061	 106.14	 15,914	.....	..... 9,712	.....	..... 4,155	.....	.....	..... (1,987)	.....	.....	.....	03
JUN 25 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJSPUB8MPRO8K5P83	.06/18/2024	.06/13/2025	 173,499	 42,852,461	 246.99	 886,579	.....	..... 182,826	.....	..... 131,275	.....	.....	..... (225,401)	.....	.....	.....	03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/18/2025	 12,548	 3,526,786	 281.06	 64,623	.....	..... 14,041	.....	..... 86,565	.....	.....	..... (16,201)	.....	.....	.....	03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/18/2025	 478	 136,524	 285.37	 1,627	.....	..... 353	.....	..... 1,712	.....	.....	..... (408)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/12/2026	 5,553	 1,554,672	 279.99	 41,478	.....	..... 25,245	.....	..... 53,000	.....	.....	..... (5,199)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/18/2026	 4,654	 1,308,744	 281.22	 32,297	.....	..... 19,762	.....	..... 40,733	.....	.....	..... (4,015)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/12/2026	 7,217	 2,035,682	 282.07	 47,199	.....	..... 28,727	.....	..... 59,078	.....	.....	..... (5,916)	.....	.....	.....	03
MAY 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.05/21/2027	 5,605	 1,596,564	 284.85	 37,441	.....	..... 27,525	.....	..... 44,639	.....	.....	..... (3,176)	.....	.....	.....	03
JUN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/17/2026	 7,398	 2,073,063	 280.23	 54,595	.....	..... 33,376	.....	..... 69,551	.....	.....	..... (6,796)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/11/2027	 40,157	 11,254,106	 280.25	 345,755	.....	..... 255,961	.....	..... 425,005	.....	.....	..... (28,760)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/11/2027	 32,139	 9,075,047	 282.37	 247,791	.....	..... 183,438	.....	..... 300,702	.....	.....	..... (20,611)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/14/2027	 10,114	 2,826,481	 279.47	 90,619	.....	..... 67,150	.....	..... 111,929	.....	.....	..... (7,517)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/14/2027	 5,163	 1,454,202	 281.66	 41,355	.....	..... 30,645	.....	..... 50,433	.....	.....	..... (3,430)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/14/2027	 5,240	 1,508,359	 287.83	 29,975	.....	..... 22,212	.....	..... 34,712	.....	.....	..... (2,486)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/15/2027	 4,941	 1,380,020	 279.28	 44,719	.....	..... 33,148	.....	..... 55,277	.....	.....	..... (3,706)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/15/2027	 3,788	 1,088,433	 287.36	 22,272	.....	..... 16,509	.....	..... 25,907	.....	.....	..... (1,846)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/15/2027	 4,408	 1,276,286	 289.57	 22,787	.....	..... 16,891	.....	..... 25,917	.....	.....	..... (1,888)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/16/2027	 3,296	 940,352	 285.3	 21,754	.....	..... 16,130	.....	..... 25,789	.....	.....	..... (1,801)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/16/2027	 4,491	 1,299,678	 289.42	 23,441	.....	..... 17,381	.....	..... 26,693	.....	.....	..... (1,941)	.....	.....	.....	03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	.06/20/2024	.06/17/2027	 27,028	 7,573,594	 280.21	 233,524	.....	..... 173,212	.....	..... 287,121	.....	.....	..... (19,317)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 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		145,351		237,402			(16,210)				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		15,189		23,522			(1,694)				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		21,272		32,347			(2,372)				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		5,239		34,684			(6,549)				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		17,025		114,597			(20,990)				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		5,514		35,671			(6,798)				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		11,269		69,681			(13,171)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/11/2027	7,295	2,782,496	381.4	97,249		72,059		55,982			(8,097)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/14/2027	4,340	1,639,929	377.85	64,365		47,739		39,374			(5,344)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/13/2025	9,507	3,600,449	378.7	79,672		16,476		17,790			(20,313)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/14/2027	2,486	957,381	385.05	29,687		22,019		16,005			(2,465)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2025	7,700	2,914,193	378.47	65,757		14,183		15,631			(16,577)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/15/2027	2,756	1,057,204	383.58	34,452		25,561		19,095			(2,858)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/18/2025	2,695	1,025,670	380.56	20,483		4,463		3,828			(5,149)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/16/2027	2,504	953,565	380.87	33,975		25,215		19,770			(2,816)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/16/2027	2,366	930,832	393.44	21,600		16,031		9,812			(1,790)				03
JUN 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/20/2025	8,444	3,209,132	380.06	66,199		14,711		13,447			(16,550)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2027	19,949	7,543,323	378.13	293,650		218,008		178,968			(24,313)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/12/2026	2,608	989,541	379.45	29,051		17,706		15,569			(3,647)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2027	21,397	8,172,691	381.95	281,160		208,736		160,619			(23,279)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2026	2,518	953,748	378.76	28,908		17,697		15,820			(3,603)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2027	3,412	1,333,441	390.76	34,056		25,284		16,391			(2,820)				03
JUN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/18/2026	2,125	808,831	380.68	22,628		13,865		11,802			(2,817)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/17/2027	2,778	1,090,734	392.63	26,086		19,366		12,060			(2,160)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.05/07/2027	1,124	427,744	380.44	15,212		11,140		8,808			(1,309)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.06/21/2024	.06/11/2027	3,247	1,227,473	378.04	47,827		35,439		29,144			(3,982)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/20/2024	.06/04/2027	6,554	700,848	106.93	17,310		12,797		6,284			(1,451)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/20/2024	.06/11/2027	89,053	9,469,008	106.33	255,315		189,183		97,646			(21,257)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.06/20/2024	.06/11/2027	134,462	14,380,668	106.95	355,113		263,132		129,248			(29,565)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			96,584		45,189			(10,852)				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			204,297		105,090			(22,784)				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			254,737		123,388			(28,409)				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			5,544		386			(6,930)				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			25,233		2,826			(31,110)				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			3,674		267			(4,530)				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			19,495		2,069			(22,786)				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			10,772		1,005			(12,429)				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			14,167		6,042			(2,918)				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			61,257		23,960			(12,616)				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			17,985		7,186			(3,662)				03
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			19,921		7,957			(4,047)				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			228,870		194,528			(28,178)				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			379,374		281,721			(46,708)				03
APR 27 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			115,803		98,526			(14,199)				03
APR 25 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			380		182			(11,388)				03
APR 27 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			82,179		61,103			(10,076)				03
APR 25 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			815		72			(9,173)				03
APR 27 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			118,361		78,357			(14,513)				03
APR 26 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			46,565		45,455			(11,450)				03
APR 27 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			25,662		15,989			(3,147)				03
APR 26 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			38,992		31,971			(9,588)				03
APR 27 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			55,045		46,911			(6,740)				03
APR 26 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			18,515		13,743			(4,553)				03
APR 27 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			102,479		76,291			(12,548)				03
APR 26 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			34,518		28,663			(8,396)				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			25,345		16,984			(3,104)				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			38,675		24,969			(4,729)				03
APR 26 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			29,405		25,117			(7,114)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
APR 27 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			122,882		104,084			(14,986)				03
APR 26 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			18,760		13,925			(4,527)				03
APR 27 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			185,706		138,339			(22,647)				03
APR 26 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			25,760		22,924			(6,199)				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			102,135		73,496			(12,455)				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			23,338		15,042			(2,846)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/24/2024	04/09/2027	3,349	1,311,383	391.55	31,884			23,137		14,224			(2,822)				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			7,579		45,809			(9,344)				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			8,467		49,556			(9,897)				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			8,918		15,539			(1,048)				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			5,041		28,272			(5,892)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/11/2027	4,159	1,619,611	389.38	57,783			42,856		73,947			(4,815)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/20/2025	5,525	2,159,649	390.91	45,280			10,090		55,427			(11,352)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/11/2027	7,109	2,794,745	393.11	87,850			65,155		112,112			(7,321)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/14/2027	3,071	1,195,435	389.3	42,812			31,783		54,791			(3,558)				03
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/20/2025	4,355	1,704,460	391.39	34,756			7,745		42,062			(8,713)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/14/2027	2,345	930,408	396.81	25,705			19,083		32,705			(2,136)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/15/2026	2,571	1,007,708	391.88	27,720			16,964		35,468			(3,470)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/14/2027	2,378	957,621	402.69	21,334			15,838		26,931			(1,773)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2026	3,271	1,279,074	391.05	36,454			22,348		46,763			(4,550)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/15/2027	2,720	1,074,902	395.17	31,499			23,392		40,130			(2,615)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/18/2026	2,823	1,100,650	389.87	32,949			20,216		42,400			(4,107)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/15/2027	2,354	951,742	404.36	19,926			14,798		25,075			(1,654)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/16/2027	2,280	905,652	397.27	24,646			18,308		31,320			(2,044)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/18/2026	2,266	890,271	392.96	23,439			14,382		29,891			(2,922)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2027	12,625	4,913,931	389.23	176,646			131,264		225,906			(14,639)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2027	23,032	9,056,881	393.23	284,146			211,147		362,583			(23,548)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2027	2,348	946,039	402.88	20,969			15,582		26,448			(1,738)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/21/2024	06/17/2027	6,158	2,496,122	405.36	50,383			37,439		63,255			(4,175)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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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		138,203		202,843			(27,702)				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		26,697		299,139			(36,405)				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			5,615.98					(148,228)							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		53,307		377,034			(72,691)				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			5,806.02					(91,786)							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		47,803		303,846			(65,186)				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			5,873.44					(54,214)							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		30,018		194,529			(39,154)				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			5,841.65					(40,340)							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		23,442		172,990			(30,140)				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			5,759.94					(51,074)							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		23,410		180,604			(29,674)				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			5,744.93					(59,960)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2024	06/12/2025	528	2,860,910	5,418.8	93,581		19,251		179,098			(24,064)				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					(81,335)							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		47,325		281,736			(59,156)				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					(54,868)							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		15,035		153,814			(18,536)				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					(78,047)							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	520	2,825,113	5,428.42	110,045		22,887		173,482			(28,217)				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					(61,350)							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		49,477		275,773			(60,999)				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					(46,296)							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		58,718		312,541			(72,392)				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					(44,319)							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		31,956		197,458			(37,351)				03

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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	.06/17/2025			.5, 855						(50, 252)							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			13, 871		128, 195			(16, 005)				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						(63, 378)							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			17, 310		136, 083			(19, 973)				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						(56, 658)							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			39, 675		198, 197			(45, 779)				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						(28, 657)							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			14, 526		138, 868			(16, 342)				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						(71, 610)							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			21, 559		174, 347			(24, 254)				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						(76, 016)							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			20, 167		130, 820			(22, 688)				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						(41, 017)							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			58, 101		306, 897			(65, 364)				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						(58, 100)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/25/2024	.06/20/2025	.714	3, 907, 230	.5, 469. 63	204, 168			45, 624		223, 130			(51, 327)				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						(31, 880)							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			41, 679		193, 990			(46, 889)				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						(22, 197)							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			32, 409		173, 760			(35, 143)				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						(35, 787)							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			30, 859		173, 415			(33, 063)				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						(41, 026)							03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57PNE97	.06/25/2024	.05/26/2026	.6, 480	1, 221, 331	.188. 47	38, 687			23, 279		30, 213			(15, 408)				03
MAY 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57PNE97	.06/25/2024	.05/29/2026	.9, 240	1, 724, 405	.186. 63	63, 292			38, 192		52, 425			(25, 100)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGOFU57PNE97	.06/25/2024	.06/02/2026	.5, 998	1, 130, 921	.188. 54	35, 750			21, 653		27, 941			(14, 097)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/03/2026	5,177	973,404	188.04	32,095			19,457		25,472			(12,638)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/10/2026	6,284	1,186,006	188.73	37,202			22,697		28,895			(14,505)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/12/2026	14,015	2,644,395	188.68	83,391			50,967		64,910			(32,423)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/17/2026	5,270	996,427	189.09	30,458			18,698		23,453			(11,760)				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/24/2026	14,213	2,691,935	189.4	80,587			49,771		61,588			(30,816)				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/02/2025	4,853	907,132	186.92	24,993			4,558		15,887			(6,616)				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/02/2025			205.44	(874)			(159)					231				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/10/2025	4,725	886,020	187.5	23,155			4,658		13,854			(5,988)				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/10/2025			206.06	(803)			(162)					208				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/24/2025	6,265	1,179,933	188.33	28,569			6,629		15,869			(7,103)				03
JUN 25 JPUSCYCL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/24/2025			207.2	(877)			(204)		(1)			218				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025	2,085	786,132	377.02	18,412			3,223		4,514			(4,917)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025			404.1	(1,501)			(263)					401				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025	2,673	1,010,395	378.04	22,290			3,902		4,780			(5,953)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025			413.78	(615)			(108)					164				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025	8,483	3,207,454	378.11	70,493			12,341		14,967			(18,826)				03
MAY 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	05/30/2025			415.92	(1,442)			(252)					385				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/02/2025	2,119	798,709	376.94	18,880			3,443		4,807			(4,998)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/02/2025			400.05	(2,373)			(433)		(5)			628				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/03/2025	2,678	1,013,028	378.33	22,090			4,081		4,769			(5,830)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/03/2025			410.94	(884)			(163)					233				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/03/2025	5,504	2,086,012	378.98	43,759			8,085		8,657			(11,549)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/03/2025			416.86	(881)			(163)					232				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025	2,071	780,012	376.71	18,718			3,503		4,988			(4,926)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025			405.15	(1,367)			(256)		(1)			360				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025	2,934	1,108,529	377.81	24,969			4,673		5,822			(6,571)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025			415.15	(587)			(110)					154				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025	9,266	3,501,239	377.84	78,672			14,722		18,287			(20,703)				03
JUN 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	06/25/2024	06/04/2025			415.62	(1,761)			(329)					463				03

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JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025	2,313	875,847	378.63	18,806			3,564		3,992			(4,935)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025			397.18	(3,493)			(662)		(21)			.917				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025	2,737	1,037,262	378.95	21,843			4,139		4,446			(5,731)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025			415.45	(520)			(99)					136				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025	8,345	3,162,922	379.01	66,428			12,588		13,401			(17,430)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/05/2025			416.91	(1,335)			(253)					.350				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025	2,045	769,913	376.41	18,838			3,614		5,279			(4,929)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025			404.08	(1,534)			(294)		(1)			.401				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025	2,623	992,705	378.44	21,589			4,142		4,747			(5,648)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025			409.34	(1,075)			(206)					.281				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025	2,701	1,020,299	377.69	23,178			4,447		5,598			(6,064)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025			413.49	(675)			(130)					.177				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025	18,129	6,847,123	377.69	155,546			29,843		37,569			(40,695)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025			415.46	(3,445)			(661)					.901				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025	9,252	3,513,351	379.74	70,685			13,562		13,076			(18,493)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/06/2025			417.67	(1,388)			(266)					.363				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/09/2025	4,479	1,691,814	377.68	38,613			7,678		9,599			(10,015)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/09/2025			393.35	(9,855)			(1,960)		(200)			2,556				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025	3,704	1,398,853	377.7	31,962			6,429		7,990			(8,266)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025			391.93	(9,259)			(1,862)		(271)			2,395				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025	2,150	810,500	377.01	19,262			3,875		5,210			(4,982)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025			409.52	(881)			(177)					.228				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025	4,937	1,865,209	377.77	42,412			8,531		10,525			(10,969)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	06/25/2024	06/10/2025			415.56	(987)			(199)					.255				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	06/26/2024	06/22/2027	4,778	1,383,392	289.55	23,029			17,171		28,253			(1,903)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	06/26/2024	06/23/2027	3,303	931,823	282.12	24,277			18,107		31,491			(2,004)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	06/26/2024	06/23/2027	8,703	2,517,984	289.31	42,560			31,744		52,364			(3,514)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	06/26/2024	06/24/2027	16,953	4,787,895	282.43	122,567			91,447		158,718			(10,111)				03
JUN 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	BFMBT61CT2L10CEMIK50	06/26/2024	06/24/2027	14,778	4,205,793	284.59	94,878			70,789		121,333			(7,827)				03

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JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/24/2027	4,921	1,430,561	290.7	22,145		16,522		26,862			(1,827)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/25/2027	9,539	2,679,118	280.87	74,878		55,884		97,821			(6,171)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/25/2027	13,134	3,717,442	283.04	91,938		68,617		118,610			(7,577)				03
JUN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	06/26/2024	06/25/2027	7,669	2,223,087	289.88	36,274		27,073		44,388			(2,990)				03
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		24,160		156,990			(27,180)				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		1,771		10,902			(1,921)				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		9,324		54,862			(9,990)				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		8,478		52,813			(8,977)				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		34,273		76,055			(6,963)				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		14,954		32,535			(3,011)				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		12,683		27,304			(2,542)				03
JUN 26 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		115,691		200,520			(12,902)				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		5,542		12,165			(1,108)				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		104,033		181,934			(11,545)				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		59,058		103,552			(6,586)				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		77,366		133,694			(8,586)				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		11,606		19,146			(1,288)				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		9,777		15,796			(1,085)				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		15,886		27,457			(1,761)				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		9,686		56,898			(10,897)				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		19,366		34,473			(2,147)				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		6,458		36,721			(6,919)				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	2,800	1,129,501	403.33	23,504		17,574		31,127			(1,948)				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		4,842		27,423			(5,126)				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		13,457		23,702			(1,492)				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		3,503		19,201			(3,709)				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		21,693		38,674			(2,401)				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		35,160		76,742			(7,048)				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		33,404		59,110			(3,698)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	06/26/2024	06/25/2026	1,900	746,644	392.96	18,658			11,597		25,192			(2,319)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2027	5,509	2,150,210	390.3	71,641			53,599		95,546			(5,926)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/21/2027	9,837	3,835,203	389.88	129,434			96,747		172,739			(10,736)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2027	6,445	2,539,503	394.05	74,313			55,598		99,036			(6,147)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/21/2027	9,076	3,571,552	393.51	106,327			79,476		141,835			(8,820)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2027	3,527	1,422,724	403.35	29,661			22,191		39,217			(2,454)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	3,473	1,354,438	390.02	45,555			34,093		60,782			(3,765)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/21/2027	6,004	2,419,892	403.04	50,933			38,070		67,408			(4,225)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	6,167	2,428,548	393.78	71,732			53,683		95,657			(5,928)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	3,427	1,383,367	403.66	28,510			21,336		37,694			(2,356)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	2,473	1,006,393	406.99	18,249			13,657		24,013			(1,508)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/20/2025	52,501	5,602,860	106.72	99,121			22,400		2,032			(25,200)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/20/2025	44,722	4,791,048	107.13	76,877			17,373		1,137			(19,545)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2025	39,417	4,206,614	106.72	74,735			17,536		1,721			(18,788)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2025	15,984	1,708,030	106.86	29,394			6,960		628			(7,369)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/18/2026	13,495	1,439,145	106.64	33,415			20,645		8,337			(4,194)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2026	10,432	1,110,353	106.44	26,726			16,598		6,936			(3,327)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2026	14,095	1,507,773	106.97	33,194			20,632		7,999			(4,126)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/17/2027	24,350	2,597,606	106.68	67,692			50,534		24,933			(5,636)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/17/2027	100,782	10,822,946	107.39	254,877			190,274		88,580			(21,220)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/21/2027	58,605	6,239,685	106.47	167,611			125,283		62,964			(13,903)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/21/2027	41,531	4,450,865	107.17	108,271			80,929		38,453			(8,981)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2027	44,162	4,700,564	106.44	126,876			94,924		47,860			(10,495)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/24/2027	71,657	7,678,022	107.15	187,454			140,246		66,817			(15,506)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	43,192	4,604,277	106.6	121,543			90,962		45,309			(10,045)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	06/26/2024	06/25/2027	64,872	6,960,760	107.3	166,397			124,530		58,623			(13,752)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/01/2024	06/21/2027	5,062	1,934,544	382.2	65,042			48,706		37,664			(5,405)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/01/2024	06/21/2027	7,135	2,788,281	390.81	69,848			52,305		34,333			(5,805)				03
JUN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/01/2024	06/22/2027	7,384	2,879,709	390.01	74,280			55,641		37,112			(6,167)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 Call	Index		Index	NA	07/01/2024	06/23/2025	5,119	1,941,733	379.35	40,642			9,502		9,519			(10,303)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/24/2027	8,590	3,253,058	378.71	122,577			91,876		75,385			(10,158)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/24/2025	6,435	2,446,039	380.09	49,102			11,586		10,665			(12,413)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/24/2027	11,781	4,502,593	382.18	151,626			113,650		87,928			(12,566)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/25/2025	5,438	2,063,574	379.48	43,014			10,241		10,097			(10,844)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/25/2027	13,232	5,009,178	378.57	189,745			142,265		116,939			(15,710)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/27/2025	13,352	5,064,169	379.27	107,086			25,951		26,161			(26,846)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/25/2027	14,512	5,542,851	381.95	188,075			141,013		109,582			(15,572)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/25/2027	8,374	3,286,238	392.44	77,877			58,390		37,068			(6,448)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/30/2025	172	66,253	384.79	1,002			249		129			(249)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/28/2027	7,738	2,928,212	378.43	111,502			83,677		68,960			(9,207)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/25/2026	6,642	2,524,161	380.04	71,400			44,501		38,855			(8,900)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/28/2027	5,727	2,187,103	381.9	74,450			55,871		43,450			(6,147)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/26/2026	5,114	1,946,310	380.61	53,796			33,557		28,869			(6,697)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/28/2027	4,732	1,857,302	392.49	44,009			33,027		20,965			(3,634)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/30/2026	3,355	1,281,815	382.06	33,416			20,914		17,319			(4,137)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/30/2027	4,764	1,824,170	382.88	60,174			45,185		34,545			(4,959)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/21/2027	13,977	5,292,350	378.64	199,735			149,571		122,851			(16,598)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	07/01/2024	06/30/2027	4,919	1,927,507	391.87	46,777			35,126		22,582			(3,855)				03
MAY 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	05/22/2025	11,422	1,957,095	171.35	64,304			10,153		27,946			(17,917)				03
MAY 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	05/22/2025			188.92													03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	06/20/2025	7,011	1,204,599	171.82	38,770			8,811		17,089			(9,913)				03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	06/20/2025			190.39													03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	06/30/2025	2,921	509,988	174.59	11,947			2,970		3,366			(2,970)				03
JUN 25 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Spre	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	06/30/2025			192.07													03
APR 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	04/02/2026	10,891	1,887,567	173.32	67,304			38,610		34,690			(9,494)				03
APR 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	04/17/2026	12,712	2,169,763	170.69	97,499			56,887		58,156			(13,438)				03
MAY 26 FIA S&P 5%	VAGLB: Fixed Indexed	N/A	Equity /	Bank of America NA																		
Control Opti	Index		Index	B4TYDEB6GKMZ0031MB27	07/01/2024	05/13/2026	15,293	2,621,127	171.39	112,406			67,377		65,013			(14,899)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/03/2026	11,667	2,018,913	173.04	76,304		46,655		40,642			(9,811)				03
JUN 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/26/2026	11,517	2,022,198	175.59	62,305		38,865		28,799			(7,756)				03
APR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.04/23/2025	8,126	1,368,948	168.47	58,018		4,341		38,422			(17,761)				03
APR 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.07/01/2024	.04/23/2025		184.7													03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/02/2024	.06/26/2025	9,038	2,537,004	280.71	40,218		9,716		65,542			(10,168)				03
JUN 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/02/2024	.06/27/2025	29,787	8,367,767	280.92	130,169		31,722		210,774			(32,816)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/02/2024	.07/01/2025	7,155	1,998,189	279.29	36,560		9,216		61,104			(9,115)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/02/2024	.07/01/2025	960	271,558	282.95	3,445		869		5,227			(859)				03
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		16,035		37,096			(3,200)				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		18,335		41,943			(3,659)				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		18,400		42,337			(3,632)				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		13,558		30,939			(2,676)				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		148,616		267,847			(16,412)				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		55,335		100,382			(6,088)				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		126,577		230,096			(13,978)				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		58,481		105,215			(6,434)				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		12,657		21,930			(1,393)				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		14,040		24,762			(1,543)				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		12,124		20,673			(1,332)				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		17,616		31,973			(1,933)				03
JUN 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		16,885		29,208			(1,853)				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		98,452		179,148			(10,793)				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		56,779		102,471			(6,224)				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		16,841		29,260			(1,846)				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		89,055		38,540			(9,798)				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		184,056		74,860			(20,251)				03
JUL 27 FIA New Horizon Options	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		90,161		37,940			(9,884)				03
JUN 27 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		61,641		112,314			(6,782)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUN 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/26/2025	4,335	1,690,631	390	32,647			7,954		47,047			(8,323)				03
JUL 27 FIA New Horizon Options	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			171,981		68,103			(18,853)				03
JUN 27 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			20,110		36,633			(2,213)				03
JUN 25 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			14,070		83,287			(14,555)				03
JUN 27 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			15,240		27,720			(1,677)				03
JUN 25 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			8,478		49,121			(8,771)				03
JUN 27 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			18,055		32,873			(1,984)				03
JUL 25 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			5,294		31,046			(5,236)				03
JUN 27 SG Macro 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			18,169		33,098			(1,994)				03
JUN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/26/2026	2,546	994,832	390.74	26,283			16,509		37,074			(3,294)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/30/2027	2,325	935,166	402.17	19,728			14,882		27,085			(1,633)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2026	1,864	723,795	388.4	21,170			13,352		29,892			(2,635)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/30/2027	2,967	1,201,535	404.92	22,807			17,205		31,257			(1,888)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/25/2027	9,831	3,822,928	388.85	130,197			98,069		178,470			(10,830)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2027	4,655	1,797,613	386.14	67,270			50,761		91,916			(5,565)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/25/2027	11,343	4,450,708	392.37	134,144			101,042		184,210			(11,158)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2027	6,418	2,502,627	389.92	82,373			62,158		112,896			(6,814)				03
JUN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/28/2027	3,934	1,527,697	388.31	53,081			40,018		72,697			(4,403)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2027	4,051	1,619,937	399.86	37,320			28,162		51,243			(3,087)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/26/2025	33,542	3,577,619	106.66	80,770			19,678		1,640			(20,593)				03
JUN 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/27/2025	119,322	12,751,949	106.87	275,276			67,653		4,917			(69,985)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2025	26,651	2,852,962	107.05	59,431			15,107		1,037			(14,941)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/26/2026	17,958	1,913,389	106.55	53,406			33,546		11,601			(6,694)				03
JUN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/29/2026	15,098	1,621,325	107.39	39,556			24,907		7,596			(4,938)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.07/01/2026	6,301	675,198	107.15	17,146			10,814		3,431			(2,134)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/17/2027	8,753	934,655	106.78	27,669			20,790		8,774			(2,319)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/25/2027	97,882	10,431,259	106.57	318,311			239,763		103,326			(26,477)				03
JUN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528 .07/02/2024	.06/25/2027	95,057	10,196,719	107.27	282,888			213,081		86,458			(23,530)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMT61CT2L1QCEM1K50 .07/08/2024	12/23/2026	4,264	1,413,715	331.56	37,820			26,635		33,524			(3,799)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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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DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/24/2026	4,515	1,463,533	324.18	54,355		38,297		52,496			(5,454)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/24/2026	9,224	3,022,619	327.68	96,394		67,916		89,746			(9,672)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/28/2026	6,406	2,077,224	324.28	76,996		54,350		74,334			(7,691)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/28/2026	6,689	2,240,691	334.96	51,241		36,170		43,375			(5,118)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/29/2026	6,977	2,270,246	325.37	80,380		56,765		76,753			(8,020)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/30/2026	6,293	2,105,096	334.54	49,207		34,767		41,922			(4,904)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/31/2026	6,486	2,110,058	325.34	74,845		52,905		71,529			(7,451)				03
DEC 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	12/31/2026	8,199	2,728,627	332.8	69,282		48,972		60,541			(6,898)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	07/08/2024	01/04/2027	5,905	1,916,915	324.64	70,207		49,717		67,625			(6,959)				03
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		22,959		27,471			(3,213)				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		45,255		59,680			(6,325)				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		51,865		62,660			(7,237)				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		25,003		39,949			(8,365)				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		20,692		33,684			(6,748)				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		2,888		4,442			(932)				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		48,268		65,705			(6,906)				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		53,832		73,384			(7,690)				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		32,752		39,866			(4,679)				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		16,395		111,345			(16,039)				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		28,930		195,811			(27,996)				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		1,709		10,369			(1,586)				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		30,748		73,030			(6,055)				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		37,257		87,920			(7,337)				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		16,867		39,596			(3,293)				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		4,868		11,391			(948)				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		25,338		45,248			(2,774)				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		112,859		209,283			(12,357)				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		15,631		28,487			(1,703)				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		207,894		383,145			(22,762)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	BFMBT61CT2L1QCEMIK50	07/08/2024	07/06/2027	3,437	988,805	287.67	17,255		13,064		23,278			(1,423)				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		16,282		28,698			(1,774)				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		19,148		35,275			(2,084)				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		18,193		32,446			(1,980)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/09/2024	06/25/2027	676	3,890,554	5,753.64	577,919		436,519		475,455			(48,205)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/09/2024	06/25/2027	403	2,365,140	5,864.76	318,938		240,903		257,506			(26,603)				03
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		298,333		331,815			(32,824)				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		320,805		340,453			(35,167)				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		389,560		428,793			(42,653)				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		387,843		413,714			(42,157)				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		49,647		129,617			(61,209)				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		61,081		130,252			(70,478)				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		56,325		121,225			(63,366)				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		40,123		85,377			(42,989)				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		108,334		225,341			(113,373)				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		64,001		143,349			(66,208)				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		38,294		73,069			(37,873)				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		47,930		97,384			(46,383)				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		52,571		93,888			(48,279)				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		57,548		72,747			(11,852)				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		193,271		234,887			(39,265)				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		186,547		226,005			(37,227)				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		222,806		272,680			(43,879)				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		115,349		129,387			(22,422)				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		221,120		241,907			(24,845)				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		220,483		243,486			(24,620)				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		292,306		334,221			(32,599)				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		540,855		575,257			(60,318)				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		219,717		234,449			(24,383)				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)
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/03/2025	4,695	1,790,502	381.37	37,559			9,784		6,893			(9,469)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2027	7,741	2,978,652	384.79	98,775			74,763		51,221			(8,186)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/03/2025	3,011	1,154,504	383.42	21,409			5,577		3,073			(5,397)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/02/2027	3,753	1,469,158	391.48	38,842			29,400		17,625			(3,219)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/08/2025	4,260	1,625,416	381.51	34,041			9,216		6,447			(8,463)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/09/2024	07/06/2027	2,459	957,191	389.23	27,420			20,779		13,056			(2,264)				03
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			561		277			(515)				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			20,457		11,068			(2,229)				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			27,196		21,230			(5,356)				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			106,572		78,217			(11,584)				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			21,111		14,951			(4,157)				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			50,400		34,620			(5,478)				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			28,650		21,004			(5,569)				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			41,393		23,598			(4,499)				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			2,545		1,826			(495)				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			75,873		58,067			(8,317)				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			64,809		46,978			(7,104)				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			12,546		11,307			(12,408)				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			64,131		48,555			(7,022)				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			10,187		8,762			(9,966)				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			69,328		50,110			(7,591)				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			23,457		1,263			(22,947)				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			34,830		1,235			(33,706)				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			11,492		267			(11,121)				03
JUL 25 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			30,323		1,189			(27,848)				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			15,995		4,372			(3,150)				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			21,106		5,165			(4,157)				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			16,233		3,897			(3,162)				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			12,663		3,154			(2,461)				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)
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	07/09/2024	07/02/2027	66,876	7,179,126	107.35	213,468		161,724		60,197			(17,707)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	07/09/2024	07/02/2027	91,808	9,909,745	107.94	272,027		206,089		72,654			(22,564)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	07/09/2024	07/02/2027	142,424	15,454,382	108.51	391,950		296,943		99,226			(32,512)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	07/09/2024	07/08/2027	56,151	6,052,502	107.79	169,800		128,868		46,225			(14,007)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	07/09/2024	07/08/2027	43,414	4,711,305	108.52	119,476		90,675		30,395			(9,856)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/23/2025	5,823	2,203,281	378.36	59,863		14,486		12,742			(15,707)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/23/2025			398.51	(11,530)		(2,790)		(100)			3,025				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/24/2025	4,851	1,834,911	378.29	50,106		12,235		10,829			(13,109)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/24/2025			403.25	(6,112)		(1,492)		(17)			1,599				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/24/2025	10,656	4,036,500	378.79	107,202		26,177		21,952			(28,047)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/24/2025			416.67	(3,090)		(755)					809				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/25/2025	5,319	2,011,877	378.23	55,160		13,590		12,093			(14,390)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/25/2025			404.12	(6,170)		(1,520)		(15)			1,610				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/25/2025	7,838	2,968,730	378.75	79,088		19,485		16,402			(20,632)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/25/2025			416.63	(2,273)		(560)					593				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/26/2025	4,727	1,786,220	377.86	50,014		12,431		11,477			(13,009)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/26/2025			410.86	(2,695)		(670)		(1)			701				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/26/2025	5,692	2,154,688	378.57	58,055		14,430		12,366			(15,101)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/26/2025			416.43	(1,708)		(424)					444				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025	5,903	2,234,594	378.56	60,268		15,111		12,959			(15,632)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025			398.14	(12,219)		(3,064)		(139)			3,169				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025	5,741	2,173,487	378.56	58,620		14,697		12,604			(15,204)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025			411.91	(2,928)		(734)		(1)			759				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025	35,425	13,413,292	378.64	360,271		90,327		76,792			(93,442)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/27/2025			416.5	(10,627)		(2,665)		(1)			2,756				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/30/2025	3,519	1,330,893	378.2	36,739		9,447		8,377			(9,447)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	06/30/2025			401.08	(5,630)		(1,448)		(38)			1,448				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	07/01/2025	4,327	1,634,336	377.71	46,342		12,015		11,173			(11,882)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/11/2024	07/01/2025			408.75	(3,202)		(830)		(3)			821				03

STATEMENT AS OF MARCH 31, 2025 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.07/02/2025	15,436	5,843,584	378.57	158,373			41,393		35,284			(40,493)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.07/02/2025			415.68	(5,248)			(1,372)		(1)			1,342				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			20,989		22,322			(26,606)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/11/2025			414.02	(3,211)			(689)					873				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			18,258		14,141			(22,823)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/12/2025			416.78	(2,287)			(496)					620				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			13,217		12,459			(16,295)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025			396.69	(13,007)			(2,851)		(105)			3,515				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			11,742		10,980			(14,476)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025			411.72	(2,474)			(542)					669				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			65,453		60,568			(80,695)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/13/2025			415.84	(8,374)			(1,836)					2,263				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			10,227		9,960			(12,111)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/16/2025			395.32	(10,911)			(2,468)		(142)			2,923				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			11,316		11,543			(13,226)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/17/2025			400.91	(6,991)			(1,597)		(24)			1,867				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			17,352		16,118			(20,281)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/17/2025			415.76	(2,184)			(499)					583				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			11,617		10,363			(13,404)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/18/2025			399.53	(8,684)			(2,004)		(45)			2,312				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			42,022		36,158			(48,487)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/18/2025			415.9	(5,409)			(1,248)					1,440				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			11,641		10,889			(13,096)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/20/2025			402.2	(6,490)			(1,527)		(19)			1,718				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			55,438		46,679			(62,368)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGOFU57RNE97	.07/11/2024	.06/20/2025			416.42	(6,819)			(1,604)					1,805				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUWISFPUBM8MPRO8K5P83	.07/11/2024	.06/04/2026	6,224	1,530,510	245.89	51,787			32,291		23,685			(6,774)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUWISFPUB8MPRO8K5P83	.07/11/2024	.06/10/2026	10,388	2,569,185	247.33	79,362			49,744		34,384			(10,292)				03
JUN 26 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Index		NA	ROMUWISFPUB8MPRO8K5P83	.07/11/2024	.06/12/2026	35,383	8,784,087	248.26	254,755			159,954		106,436			(32,942)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/16/2026	4,160	1,027,409	246.99	32,487		20,467		14,398			(4,177)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/18/2026	18,646	4,633,703	248.51	132,386		83,543		55,162			(16,973)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/24/2026	5,336	1,332,759	249.78	35,002		22,198		13,901			(4,449)				03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/25/2026	5,060	1,255,948	248.19	36,739		23,318		15,673			(4,664)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/10/2025	4,052	998,606	246.45	26,905		5,724		3,457			(7,360)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/10/2025			270.73												03
JUN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/26/2026	14,353	3,569,824	248.71	100,904		64,095		42,140			(12,791)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/17/2025	4,522	1,117,190	247.06	28,760		6,591		3,550			(7,703)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/17/2025			271.7												03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/27/2025	6,222	1,542,136	247.87	37,143		9,339		4,428			(9,661)				03
JUN 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUJSFPUBMPRO8K5P83	.07/11/2024	.06/27/2025			272.49												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		96,921		151,518			(10,612)				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		9,916		44,682			(9,700)				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		155,194		242,032			(16,992)				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		10,062		44,286			(9,738)				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		27,029		41,734			(2,959)				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		12,034		50,948			(11,646)				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		26,755		41,157			(2,929)				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		9,545		40,178			(8,766)				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		41,445		63,796			(4,516)				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		10,687		44,174			(9,715)				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		42,510		78,894			(8,372)				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		41,963		64,837			(4,567)				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		26,081		48,204			(5,070)				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		28,982		44,190			(3,154)				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		35,616		55,605			(3,871)				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		8,684		16,100			(1,684)				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		43,499		68,126			(4,763)				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		39,400		61,265			(4,283)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	07/10/2024	07/09/2027	4,766	1,853,465	388.89	73,044			55,605		86,776			(6,037)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/10/2024	07/09/2027	4,927	1,934,690	392.64	67,377			51,291		79,732			(5,568)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/10/2024	07/09/2027	4,228	1,705,743	403.41	40,579			30,891		47,328			(3,354)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/08/2026	3,595	1,002,430	278.83	30,199			19,393		37,550			(3,770)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/10/2026	4,628	1,295,046	279.8	36,704			23,606		45,276			(4,569)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/14/2026	4,511	1,280,282	283.79	27,835			17,957		32,947			(3,446)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/10/2026	8,492	2,387,209	281.11	62,077			39,925		75,721			(7,727)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/08/2027	8,541	2,380,824	278.74	82,681			63,038		98,893			(6,852)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/10/2026	5,548	1,572,541	283.45	34,896			22,444		41,497			(4,344)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/08/2027	10,604	2,977,226	280.77	92,783			70,741		109,751			(7,689)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/09/2027	20,879	5,822,872	278.89	200,645			153,022		239,837			(16,613)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/09/2027	23,243	6,533,470	281.09	200,125			152,625		236,304			(16,570)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/09/2027	10,613	3,005,726	283.22	81,824			62,403		95,268			(6,775)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/09/2027	8,012	2,295,264	286.47	51,839			39,535		58,765			(4,292)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/12/2027	17,858	5,029,717	281.65	149,650			114,229		176,003			(12,356)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/12/2027	14,696	4,171,957	283.89	109,483			83,569		126,854			(9,040)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/12/2027	9,265	2,683,390	289.64	50,121			38,258		55,096			(4,138)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/12/2027	5,417	1,580,732	291.83	25,783			19,680		27,601			(2,129)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/13/2027	3,389	964,998	284.76	24,128			18,422		27,743			(1,990)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/13/2027	7,171	2,081,522	290.25	37,507			28,637		40,906			(3,094)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/14/2027	3,259	932,123	285.98	21,708			16,579		24,728			(1,789)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/14/2027	3,566	1,038,769	291.29	17,545			13,400		18,914			(1,446)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/14/2027	4,558	1,329,653	291.73	21,832			16,674		23,425			(1,799)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/08/2025	9,568	2,668,310	278.88	62,861			17,305		85,530			(15,892)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/09/2025	10,607	2,958,390	278.92	69,473			19,266		94,469			(17,514)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/10/2025	8,954	2,510,167	280.34	52,023			14,532		68,514			(13,078)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/11/2025	13,112	3,693,201	281.67	67,788			19,071		85,768			(16,994)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	07/15/2024	07/11/2025	1,334	381,554	286.1	4,494			1,264		4,544			(1,127)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	07/16/2024	07/15/2025	173,587	57,061,456	328.72	1,508,469			437,539		604,609			(375,034)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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: 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		176,800		183,270			(33,855)				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		77,832		207,013			(66,714)				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		1,123,443		3,226,226			(962,951)				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		1,014,915		2,533,947			(869,927)				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		62,947		149,179			(53,954)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/16/2024	07/15/2025	22,412,602	22,412,602	5,631.22	1,069,081		310,093		721,065			(265,794)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/16/2024	07/15/2025	24,557,605	24,557,605	5,631.22	1,294,186		375,385		790,169			(321,759)				03
JUL 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	07/16/2024	07/15/2025	14,845,139	14,845,139	5,631.22	868,441		251,896		477,660			(215,911)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGUFU57RNE97	07/16/2024	07/15/2025	219,249	83,689,459	381.71	1,863,615		540,551		344,451			(463,330)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGUFU57RNE97	07/16/2024	07/15/2026	23,261	8,879,048	381.71	270,528		174,894		125,635			(33,490)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGUFU57RNE97	07/16/2024	07/15/2025	88,277	25,552,634	289.46	714,160		207,146		65,353			(177,554)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/09/2025	18,528	1,998,295	107.85	40,855		11,361		424			(10,329)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/10/2025	21,506	2,330,362	108.36	42,538		11,916		308			(10,724)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/11/2025	25,324	2,741,324	108.25	51,382		14,496		418			(12,917)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/11/2025	914	99,372	108.72	1,672		472		9			(420)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/09/2026	9,214	993,458	107.82	25,569		16,455		4,152			(3,192)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/10/2026	11,815	1,281,255	108.44	29,810		19,199		4,375			(3,716)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/14/2026	6,502	705,885	108.57	16,098		10,399		2,334			(1,996)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/09/2027	173,367	18,716,732	107.96	527,037		402,314		137,646			(43,677)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/09/2027	130,920	14,238,868	108.76	358,983		274,030		86,921			(29,750)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/12/2027	9,250	1,001,756	108.3	26,945		20,586		6,836			(2,227)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	07/15/2024	07/12/2027	49,944	5,445,910	109.04	132,102		100,927		31,228			(10,918)				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		11,668		4,518			(10,001)				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		3,781		2,583			(724)				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		410,514		1,785,720			(351,869)				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			5,955.43					(590,307)							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		39,369		137,666			(33,745)				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			6,053.56					(32,675)							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 (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)
JUL 25 IUL Call Spread	YAGLB: 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		771,441		2,667,218			(661,235)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,059.19					(527,021)							03
JUL 25 IUL Call Spread	YAGLB: 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		99,834		308,113			(85,572)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,123.95					(41,606)							03
JUL 25 IUL Call Spread	YAGLB: 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		85,934		255,852			(73,658)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,143.66					(32,799)							03
JUL 25 IUL Call Spread	YAGLB: 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		40,264		118,188			(34,512)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,152.11					(13,295)							03
JUL 25 IUL Call Spread	YAGLB: 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		303,819		854,371			(260,416)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,194.34					(75,829)							03
JUL 25 IUL Call Spread	YAGLB: 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		285,160		788,653			(244,423)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,208.42					(65,756)							03
JUL 25 IUL Call Spread	YAGLB: 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		15,798		36,967			(13,541)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,321.04					(1,986)							03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	1,195	6,729,871	5,631.22	416,445		121,127		282,273			(103,823)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			6,391.43					(10,080)							03
JUL 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2026	202	1,200,711	5,955.02	106,418		68,893		74,466			(13,192)				03
JUL 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	954	5,719,158	5,997.25	227,412		66,145		61,273			(56,696)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	535	3,011,914	5,631.22	88,642		25,782		126,330			(22,099)				03
JUL 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025			5,907.15					(51,348)							03
JUL 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	830	5,142,231	6,194.34	130,425		37,935		17,403			(32,516)				03
JUL 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	244	1,523,222	6,236.58	35,552		10,340		4,240			(8,863)				03
JUL 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/17/2024	.07/15/2025	2,228	13,923,823	6,250.65	306,604		89,178		36,281			(76,439)				03
JUL 25 Global H-Factor Index	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWSFPU8MPR08K5P83	.07/16/2024	.07/15/2025	168,218	42,323,583	251.6	741,840		215,771		51,830			(184,946)				03
JUL 26 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/16/2024	.07/15/2026	6,665	721,883	108.31	16,396		10,614		2,611			(2,033)				03
JUL 25 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/16/2024	.07/15/2025	31,668	3,429,966	108.31	59,536		17,317		559			(14,843)				03
JUL 27 JPMorgan	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	.07/18/2024	.07/15/2027	8,752	3,338,112	381.42	122,088		93,698		68,720			(10,099)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	07/18/2024	07/16/2025	4,438	1,698,698	382.8	31,773			9,381		5,899			(7,965)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/15/2027	6,322	2,435,058	385.18	78,771			60,453		41,478			(6,516)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/17/2025	3,338	1,272,531	381.22	26,204			7,788		5,770			(6,551)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/15/2027	6,967	2,759,676	396.1	61,171			46,947		25,822			(5,060)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/10/2026	3,405	1,302,857	382.59	35,314			22,870		17,228			(4,426)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/16/2027	5,689	2,168,453	381.17	79,987			61,404		45,223			(6,610)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/14/2026	3,984	1,530,086	384.07	39,041			25,361		18,369			(4,867)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/16/2027	16,450	6,331,517	384.89	206,944			158,866		109,556			(17,103)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/17/2026	4,529	1,738,055	383.78	44,971			29,278		21,394			(5,583)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/09/2027	8,761	3,337,857	381	123,527			94,643		69,863			(10,275)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/09/2027	15,386	5,919,137	384.7	194,022			148,655		102,848			(16,139)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/09/2027	2,906	1,145,835	394.35	26,964			20,659		11,777			(2,243)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/09/2025	3,680	1,404,747	381.76	27,671			7,782		5,398			(7,075)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/12/2027	10,324	3,977,581	385.28	128,119			98,244		67,252			(10,627)				03
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/10/2025	3,568	1,362,558	381.84	26,763			7,582		5,219			(6,823)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/12/2027	2,959	1,170,802	395.64	26,367			20,219		11,212			(2,187)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/18/2024	07/13/2027	4,859	1,914,189	393.93	45,822			35,147		20,250			(3,797)				03
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			11,866		7,804			(10,573)				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			24,538		15,523			(2,648)				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			8,645		4,957			(7,410)				03
JUN 25 FIA Call	Annuity	N/A	Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/11/2025	240	1,302,148	5,435.58	125,762			27,559		77,925			(34,934)				03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/13/2025	117	663,565	5,656.51	44,726			10,015		20,961			(12,348)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	05/15/2026	146	825,247	5,651.6	93,235			57,603		73,439			(12,675)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	05/21/2026	268	1,543,323	5,766.63	153,673			95,471		116,983			(20,704)				03
MAY 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	05/26/2026	146	813,097	5,561.54	102,491			63,961		83,147			(13,706)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/02/2026	224	1,248,946	5,571.67	156,710			98,405		127,141			(20,741)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/05/2026	155	892,394	5,745.89	92,569			58,279		71,488			(12,198)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/12/2026	280	1,616,172	5,777.82	162,800			103,107		124,831			(21,235)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal .. B4TYDEB6GKMZ0031MB27	07/18/2024	06/17/2026	29	166,833	5,796.85	16,523			10,508		12,621			(2,140)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/18/2027	 328	1,883,902	5,739.58	265,660		200,405		226,145			(23,213)				03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/21/2027	 179	995,976	5,553.87	164,858	.....	......124,481	.....	......144,317	.....	.....	.....(14,363)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/21/2027	 521	3,054,064	5,857.43	388,631	.....	......293,448	.....	......324,081	.....	.....	.....(33,859)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/24/2027	 191	1,104,476	5,771.72	152,047	.....	......114,916	.....	......128,877	.....	.....	.....(13,209)	.....	.....	.....	03
MAY 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/28/2027	 181	991,792	5,489.52	173,906	.....	......131,600	.....	......153,503	.....	.....	.....(15,050)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/01/2027	 290	1,671,697	5,756.73	234,621	.....	......177,763	.....	......199,546	.....	.....	.....(20,226)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/04/2027	 185	1,033,045	5,572.58	169,814	.....	......128,779	.....	......148,519	.....	.....	.....(14,597)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/07/2027	 175	1,048,600	5,996.11	119,230	.....	......90,501	.....	......96,980	.....	.....	.....(10,220)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/11/2027	 172	1,005,841	5,848.25	131,117	.....	......99,644	.....	......109,995	.....	.....	.....(11,196)	.....	.....	.....	03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/17/2027	322	1,938,268	6,025.08	216,227	.....	......164,618	.....	......175,255	.....	.....	.....(18,359)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/21/2025	249	1,349,157	5,415.69	129,836	.....	......21,425	.....	......76,907	.....	.....	.....(38,565)	.....	.....	.....	03
MAY 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.05/23/2025	 195	1,068,633	5,486.92	92,121	.....	......15,706	.....	......50,244	.....	.....	.....(27,183)	.....	.....	.....	03
JUN 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of Montreal ..	B4TYDEB6GKMZ0031MB27	.07/18/2024	.06/04/2025	 194	1,055,896	5,452.32	98,292	.....	......19,844	.....	......58,564	.....	.....	.....(27,906)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/11/2025	4,884	1,917,005	392.52	46,865	.....	......13,371	.....	......44,944	.....	.....	.....(11,915)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/12/2027	3,903	1,544,875	395.8	52,923	.....	......40,582	.....	......57,030	.....	.....	.....(4,390)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/15/2025	4,021	1,585,517	394.32	35,199	.....	......10,324	.....	......32,348	.....	.....	.....(8,849)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/12/2027	4,275	1,696,639	396.92	55,966	.....	......42,916	.....	......60,155	.....	.....	.....(4,642)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/15/2025	2,801	1,106,697	395.17	23,407	.....	......6,865	.....	......20,992	.....	.....	.....(5,884)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/12/2027	4,759	1,932,893	406.14	46,174	.....	......35,407	.....	......48,277	.....	.....	.....(3,830)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/16/2025	2,974	1,184,385	398.26	20,942	.....	......6,183	.....	......16,972	.....	.....	.....(5,250)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/13/2027	2,332	936,514	401.67	26,263	.....	......20,144	.....	......27,849	.....	.....	.....(2,176)	.....	.....	.....	03
JUL 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/10/2026	2,533	995,211	392.85	31,930	.....	......20,679	.....	......34,086	.....	.....	.....(4,002)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/13/2027	3,002	1,226,670	408.6	26,806	.....	......20,561	.....	......27,770	.....	.....	.....(2,221)	.....	.....	.....	03
JUL 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/15/2026	2,904	1,150,245	396.12	32,490	.....	......21,121	.....	......34,067	.....	.....	.....(4,044)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/14/2027	2,516	1,018,990	404.98	25,408	.....	......19,494	.....	......26,678	.....	.....	.....(2,104)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/09/2027	3,047	1,191,226	390.93	47,795	.....	......36,619	.....	......52,066	.....	.....	.....(3,976)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/15/2027	4,730	1,857,759	392.77	70,404	.....	......54,033	.....	......76,383	.....	.....	.....(5,824)	.....	.....	.....	03
JUL 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/17/2024	.07/09/2027	6,412	2,525,413	393.85	92,136	.....	......70,592	.....	......99,769	.....	.....	.....(7,664)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International	W22LROWP21HZNB6K528	.07/17/2024	.07/15/2027	13,250	5,258,472	396.87	174,010	.....	......133,547	.....	......186,992	.....	.....	.....(14,394)	.....	.....	.....	03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	W22LR0WP21HZNB6K528	.07/17/2024	.07/09/2027	3,800	1,506,352	396.4	50,488		38,682		54,341			(4,200)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.07/17/2024	.07/15/2027	4,842	1,972,242	407.35	45,148		34,650		47,019			(3,735)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.07/17/2024	.07/16/2027	2,532	1,003,228	396.29	33,862		25,995		36,445			(2,799)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	.07/17/2024	.07/16/2027	4,523	1,808,020	399.77	54,213		41,618		57,829			(4,480)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International Bank of America NA	W22LR0WP21HZNB6K528	.07/17/2024	.07/16/2027	5,135	2,107,106	410.31	43,286		33,230		44,563			(3,577)				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	543	3,042,717	5,599.2	72,807		20,950		136,371			(18,669)				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					(70,550)							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	1,259	7,051,871	5,601.48	289,252		83,232		314,071			(74,167)				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					(69,722)							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	708	3,965,605	5,600.9	188,605		54,271		176,901			(48,360)				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					(23,771)							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	791	4,422,609	5,587.7	230,047		67,584		207,802			(58,486)				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					(21,579)							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	561	3,149,757	5,612.24	131,872		39,265		139,887			(33,338)				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					(29,051)							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	570	3,177,488	5,577.77	118,258		35,444		155,405			(29,813)				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					(50,069)							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	776	4,355,084	5,614.32	216,027		64,748		193,215			(54,461)				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					(20,692)							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	519	2,856,356	5,501.88	72,179		21,775		169,211			(18,146)				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					(99,569)							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	1,053	5,800,344	5,507.51	267,979		80,843		339,094			(67,369)				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					(93,994)							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	753	4,149,891	5,511.29	209,743		63,274		240,447			(52,729)				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					(52,316)							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	683	3,766,511	5,513.85	189,157		58,524		220,488			(47,028)				03

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/22/2025			5,988.63						(49,945)							03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/22/2026	214	1,212,671	5,669.07	144,849			95,039		115,621			(17,932)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/25/2025	572	3,119,194	5,451.04	140,778			35,720		190,455			(37,821)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/25/2025			5,841.46						(58,042)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/26/2025	836	4,559,249	5,451.3	248,533			63,613		279,125			(66,571)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/26/2025			5,944.49						(53,557)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/26/2025	538	2,948,750	5,477.69	166,868			42,710		169,263			(44,697)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/26/2025			6,014.3						(23,625)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/27/2025	773	4,220,615	5,461.67	141,085			36,422		253,001			(37,678)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/27/2025			5,740.2						(116,746)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/27/2025	1,366	7,463,974	5,462.91	390,530			100,819		446,079			(104,296)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/27/2025			5,936.9						(92,063)							03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/30/2025	687	3,732,471	5,434.82	230,528			61,022		241,312			(61,022)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.06/30/2025			6,002.53						(34,362)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/01/2025	470	2,558,444	5,443.15	135,857			36,255		162,870			(35,857)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/01/2025			5,914.47						(37,135)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025	667	3,701,308	5,547.69	107,102			29,039		183,082			(28,103)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025			5,804.96						(84,368)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025	537	2,957,302	5,504.21	134,632			36,504		163,658			(35,326)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025			5,921.78						(42,048)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025	733	4,074,366	5,559.39	178,200			48,317		195,302			(46,758)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025			5,985.33						(42,082)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025	1,013	5,624,292	5,549.54	288,413			78,200		276,833			(75,677)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/03/2025			6,067.1						(36,650)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/08/2025	564	3,133,643	5,555.12	147,394			41,507		155,899			(38,119)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	.07/23/2024	.07/08/2025			6,019.72						(29,230)							03

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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		29,779		156,551			(27,072)				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			5,866.79					(61,513)							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		51,277		169,562			(46,150)				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			6,097.01					(23,178)							03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/23/2024	.06/18/2025	1,879	1,362,913	725.27	50,009		11,893		42,731			(13,722)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/23/2024	.06/18/2025			777.08	(4,211)		(1,084)					1,251				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/23/2024	.06/25/2025	1,322	959,924	726.17	50,230		12,745		30,840			(13,495)				03
JUN 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.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	4PQUHN3JPFGFNF3BB653	.07/23/2024	.07/01/2025	1,264	915,882	724.86	43,051		11,489		30,656			(11,362)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.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	4PQUHN3JPFGFNF3BB653	.07/23/2024	.07/10/2025	1,154	850,015	736.76	62,830		17,951		16,470			(16,156)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.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	4PQUHN3JPFGFNF3BB653	.07/23/2024	.07/22/2025	1,872	1,380,090	737.2	70,936		21,947		29,639			(17,636)				03
JUL 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	.07/23/2024	.07/22/2025			805.51												03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/21/2026	7,892	849,663	107.66	17,994		11,798		3,853			(2,231)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/15/2027	69,385	7,513,695	108.29	166,524		128,154		51,553			(13,813)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/15/2027	120,595	13,149,697	109.04	260,486		200,466		75,673			(21,607)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/16/2027	40,695	4,350,340	106.9	117,610		90,536		40,847			(9,747)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/16/2027	89,311	9,624,108	107.76	230,421		177,378		74,625			(19,096)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/16/2027	153,033	16,608,675	108.53	355,037		273,306		107,903			(29,423)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/16/2027	78,480	8,555,111	109.01	170,302		131,098		49,646			(14,113)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/15/2025	27,853	3,025,085	108.61	37,323		11,039		367			(9,462)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/16/2025	22,412	2,433,666	108.59	30,256		9,009		311			(7,649)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/17/2025	21,183	2,293,078	108.25	31,139		9,333		420			(7,850)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/18/2025	25,778	2,759,524	107.05	50,009		15,087		1,516			(12,572)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/18/2025	24,327	2,622,226	107.79	39,897		12,036		756			(10,030)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/17/2026	10,489	1,123,548	107.12	26,012		17,005		5,978			(3,242)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB66K528	.07/22/2024	.07/17/2026	9,515	1,027,657	108	20,458		13,374		4,136			(2,550)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 FIA 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			10,106		2,826			(1,927)				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			47,760		43,307			(5,142)				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			77,414		72,317			(8,304)				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			5,257		6,964			(4,381)				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			52,735		46,440			(5,657)				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			6,425		6,698			(5,354)				03
JUL 27 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			5,456		7,056			(4,384)				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			22,635		17,195			(2,428)				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			8,266		10,363			(6,584)				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			6,244		9,475			(4,929)				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			22,755		20,050			(2,438)				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			1,590		2,196			(1,256)				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			15,108		11,241			(1,619)				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			20,635		20,845			(3,902)				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			20,573		16,852			(2,202)				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			23,316		23,755			(4,390)				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			24,088		17,757			(2,578)				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			9,432		9,876			(1,772)				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			51,445		47,515			(5,499)				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			52,961		46,518			(5,661)				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			35,267		33,646			(3,765)				03
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			122,728		113,112			(13,103)				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			36,121		31,781			(3,856)				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			23,008		16,829			(2,456)				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			142,514		169,407			(15,416)				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			137,072		164,808			(14,774)				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			241,216		295,923			(25,968)				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			152,378		178,285			(16,404)				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			88,547		100,474			(9,533)				03

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JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/19/2027	328	1,893,089	5,778.66	244,668		189,195		230,241			(20,295)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/22/2027	299	1,785,831	5,981.48	191,434	.....	.....148,150	.....	.....176,061	.....	.....	.....(15,836)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/23/2027	359	2,020,999	5,622.79	301,429	.....	.....233,337	.....	.....286,976	.....	.....	.....(24,911)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/23/2027	310	1,856,737	5,981.95	199,410	.....	.....154,364	.....	.....183,145	.....	.....	.....(16,480)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/10/2025	372	2,113,396	5,679.34	118,509	.....	.....34,251	.....	.....74,780	.....	.....	.....(30,826)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/15/2025	631	3,642,534	5,770.26	172,328	.....	.....51,551	.....	.....99,687	.....	.....	.....(44,187)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/16/2025	343	1,978,359	5,776.23	92,770	.....	.....27,936	.....	.....53,457	.....	.....	.....(23,719)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/18/2025	330	1,862,594	5,649.53	113,064	.....	.....34,494	.....	.....75,421	.....	.....	.....(28,745)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/22/2025	266	1,502,319	5,650.79	91,533	.....	.....28,636	.....	.....62,000	.....	.....	.....(23,011)	.....	.....	.....	03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/24/2025	414	2,308,115	5,578.66	161,003	.....	.....50,984	.....	.....116,314	.....	.....	.....(40,251)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/10/2026	402	2,276,701	5,668.37	235,937	.....	.....154,305	.....	.....213,845	.....	.....	.....(29,865)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/16/2026	377	2,200,916	5,831.94	188,653	.....	.....123,927	.....	.....165,442	.....	.....	.....(23,680)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/17/2026	266	1,537,875	5,771.07	142,250	.....	.....93,512	.....	.....126,502	.....	.....	.....(17,831)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/24/2026	242	1,355,200	5,609.27	152,725	.....	.....100,904	.....	.....139,997	.....	.....	.....(18,959)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/09/2027	564	3,154,216	5,592.78	478,125	.....	.....368,712	.....	.....456,174	.....	.....	.....(40,029)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IGI 19DL770XOHC3ZE78	.07/25/2024	.07/09/2027	374	2,264,819	6,057.61	222,990	.....	.....171,961	.....	.....202,231	.....	.....	.....(18,669)	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/15/2025	18,365	5,152,587	280.57	138,103	.....	.....41,431	.....	.....137,452	.....	.....	.....(35,512)	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/16/2025	9,662	2,739,035	283.48	57,200	.....	.....17,274	.....	.....50,122	.....	.....	.....(14,667)	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/18/2025	16,943	4,820,920	284.53	91,834	.....	.....28,096	.....	.....75,776	.....	.....	.....(23,414)	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/22/2025	17,911	5,087,378	284.04	101,733	.....	.....31,916	.....	.....86,812	.....	.....	.....(25,647)	.....	.....	.....	03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.07/26/2024	.07/24/2025	14,398	4,083,899	283.65	84,802	.....	.....26,929	.....	.....73,977	.....	.....	.....(21,260)	.....	.....	.....	03
JUL 26 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	.....	.....7,472	.....	.....19,716	.....	.....	.....(5,847)	.....	.....	.....	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	.....	.....69,550	.....	.....101,648	.....	.....	.....(13,262)	.....	.....	.....	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	.....	.....29,628	.....	.....41,311	.....	.....	.....(5,567)	.....	.....	.....	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	.....	.....50,978	.....	.....71,951	.....	.....	.....(9,618)	.....	.....	.....	03
JUL 27 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	.....	.....102,776	.....	.....131,500	.....	.....	.....(11,078)	.....	.....	.....	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	.....	.....48,324	.....	.....69,940	.....	.....	.....(9,080)	.....	.....	.....	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	.....	.....154,525	.....	.....193,406	.....	.....	.....(16,655)	.....	.....	.....	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		43,147		49,398			(4,651)				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 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		149,890		187,729			(16,136)				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		227,542		277,810			(24,496)				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		115,788		146,059			(12,421)				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		119,719		140,406			(12,842)				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		61,319		70,050			(6,570)				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		101,823		127,759			(10,884)				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		80,923		99,145			(8,650)				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		64,917		73,362			(6,939)				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		138,096		173,407			(14,743)				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		270,669		327,844			(28,897)				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		87,421		76,420			(10,661)				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		161,502		141,610			(19,616)				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		127,351		112,151			(15,447)				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		3,113		8,590			(17,511)				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		55,576		41,026			(6,741)				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		2,884		10,050			(10,814)				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		51,924		42,482			(6,281)				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		55,321		57,758			(13,207)				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		229,202		226,674			(27,689)				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		39,928		39,931			(9,457)				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		401,581		356,939			(48,513)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/17/2026	11,160	4,138,682	370.84	144,972		88,375		106,399			(20,876)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/16/2027	8,165	3,146,166	385.34	82,381		62,057		49,105			(7,497)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/20/2026	9,323	3,523,130	377.88	90,717		55,470		57,309			(13,001)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/19/2027	7,303	2,701,097	369.88	120,420		90,801		91,163			(10,925)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/23/2026	6,241	2,335,350	374.22	71,018		43,556		48,825			(10,129)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/19/2027	9,845	3,714,474	377.31	129,457		97,615		88,413			(11,745)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/24/2026	26,326	9,921,788	376.88	268,263		164,693		173,920			(38,202)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	07/29/2024	04/20/2027	22,678	8,531,588	376.2	309,106		233,152		214,573			(28,016)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	07/29/2024	04/21/2027	8,826	3,368,106	381.63	101,141			76,314		64,443			(9,158)				03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/29/2024	04/24/2026	442	172,038	389.34	2,536			1,557		1,152			(361)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/29/2024	04/23/2027	15,993	5,946,919	371.85	249,168			188,127		183,922			(22,515)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/29/2024	04/23/2027	35,130	13,310,916	378.9	440,184			332,348		293,382			(39,776)				03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	07/29/2024	04/23/2027	16,120	6,154,602	381.81	183,763			138,745		116,818			(16,605)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2027	63,227	6,732,424	106.48	171,346			132,883		69,648			(14,187)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2027	142,390	15,262,788	107.19	350,280			271,652		135,335			(29,002)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2027	15,163	1,634,248	107.78	34,420			26,693		12,706			(2,850)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/22/2025	46,492	4,990,924	107.35	67,878			21,355		2,323			(17,160)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2025	23,669	2,537,308	107.2	35,977			11,388		1,366			(9,070)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/24/2025	21,878	2,333,973	106.68	37,631			11,983		1,939			(9,460)				03
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/25/2025	29,159	3,086,443	105.85	60,650			19,428		4,805			(15,205)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2026	11,239	1,202,777	107.02	24,388			16,146		6,687			(3,040)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2026	9,212	992,024	107.69	17,871			11,831		4,477			(2,228)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/24/2026	8,985	952,831	106.05	22,821			15,119		7,084			(2,841)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/24/2026	8,150	872,805	107.09	17,523			11,609		4,760			(2,181)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/22/2027	35,867	3,842,059	107.12	88,950			68,965		34,564			(7,372)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/22/2027	62,821	6,775,288	107.85	141,348			109,590		51,796			(11,714)				03
JUL 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/26/2024	07/23/2027	27,408	2,898,413	105.75	81,676			63,342		34,975			(6,763)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/17/2026	1,476	583,108	394.95	16,345			10,760		18,253			(2,052)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/21/2027	5,459	2,215,274	405.8	51,063			39,543		56,405			(4,232)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2027	3,469	1,363,403	393.01	49,208			38,117		55,735			(4,074)				03
JUL 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/24/2026	2,998	1,184,756	395.14	33,134			21,921		36,955			(4,119)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2027	7,699	3,055,552	396.86	96,853			75,023		109,029			(8,019)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/16/2027	7,350	2,890,136	393.22	103,372			79,944		117,030			(8,606)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2027	2,852	1,162,846	407.66	25,046			19,401		27,511			(2,074)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2027	3,210	1,316,275	410.07	25,868			20,038		28,241			(2,142)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/23/2027	5,556	2,179,331	392.28	80,568			62,425		91,392			(6,665)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/23/2027	6,416	2,541,325	396.09	82,685			64,066		93,260			(6,840)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/23/2027	2,889	1,178,953	408.14	24,936			19,320		27,378			(2,063)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/18/2025	3,210	1,263,886	393.75	26,945			8,244		27,222			(6,870)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/18/2025	6,751	2,675,330	396.3	49,156			15,039		46,316			(12,533)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/16/2027	7,193	2,850,735	396.34	91,759			70,962		103,373			(7,640)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2025	3,918	1,543,261	393.87	32,813			10,294		33,219			(8,272)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/16/2027	14,606	5,833,561	399.4	168,846			130,578		189,168			(14,057)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/22/2025	4,026	1,595,957	396.38	29,278			9,185		27,773			(7,381)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/16/2027	8,756	3,550,349	405.49	82,581			63,865		91,203			(6,875)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/23/2025	3,617	1,425,527	394.16	29,824			9,414		30,037			(7,498)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/20/2027	2,917	1,181,127	404.87	28,180			21,817		31,172			(2,337)				03
JUL 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/24/2025	4,983	1,957,348	392.78	44,380			14,093		46,116			(11,126)				03
JUL 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	07/25/2024	07/20/2027	4,382	1,792,701	409.13	36,476			28,240		39,918			(3,026)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/25/2025	14,497	4,136,233	285.31	79,300			25,834		58,579			(20,218)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/29/2025	14,521	4,146,987	285.58	77,979			25,993		56,890			(19,659)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2025	15,869	4,551,370	286.8	76,491			25,639		51,264			(19,230)				03
JUL 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/31/2025	6,287	1,795,581	285.58	33,827			11,401		24,758			(8,480)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	08/01/2025	11,667	3,336,591	285.99	60,667			20,560		43,225			(15,167)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/24/2026	3,363	961,765	285.98	24,012			16,042		20,718			(3,014)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/29/2026	6,791	1,938,542	285.46	50,253			33,688		43,843			(6,264)				03
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/26/2027	20,458	5,826,913	284.83	184,936			144,332		167,609			(15,354)				03
JUL 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/02/2024	07/30/2026	3,391	972,778	286.83	23,028			15,448		19,549			(2,867)				03
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			134,729		152,235			(14,333)				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			15,416		19,505			(2,855)				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			24,300		25,080			(2,585)				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			23,432		23,861			(2,490)				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			23,734		27,597			(2,519)				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			80,990		93,774			(8,586)				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			98,547		110,691			(10,447)				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			27,341		28,067			(2,898)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/02/2024	07/30/2027	19,822	5,662,786	285.68	171,858		134,264		154,277			(14,216)				03	
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/02/2024	07/30/2027	28,525	8,216,811	288.06	218,784		170,925		190,534			(18,098)				03	
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/02/2024	07/30/2027	8,593	2,525,003	293.85	48,034		37,527		38,257			(3,973)				03	
JUL 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/02/2024	07/30/2027	6,323	1,870,590	295.84	31,488		24,600		24,213			(2,605)				03	
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/04/2026	601	225,839	375.81	5,024		3,386		4,761			(622)				03	
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/23/2025	332	125,947	379.3	1,348		435		799			(347)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/23/2027	6,566	2,467,274	375.78	74,718		58,322		66,697			(6,227)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/26/2027	9,352	3,527,572	377.18	101,849		79,560		89,566			(8,464)				03	
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/25/2025	6,279	2,352,111	374.59	35,101		11,467		27,740			(8,975)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/26/2027	4,441	1,726,869	388.81	32,467		25,362		24,555			(2,698)				03	
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/29/2025	6,944	2,611,830	376.14	35,413		11,838		26,017			(8,953)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/27/2027	4,816	1,856,036	385.36	39,831		31,123		31,634			(3,307)				03	
JUL 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/30/2025	6,838	2,577,311	376.92	33,163		11,147		23,413			(8,361)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/29/2027	4,896	1,836,998	375.22	56,889		44,474		51,094			(4,715)				03	
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/01/2025	7,652	2,879,039	376.25	38,948		13,236		28,678			(9,764)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/29/2027	9,374	3,552,745	379.01	96,268		75,260		82,913			(7,978)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/29/2027	4,131	1,604,696	388.47	30,651		23,962		23,293			(2,540)				03	
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/04/2025	836	314,244	375.76	4,424		1,528		3,364			(1,100)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/30/2027	6,158	2,310,685	375.23	71,557		55,955		64,271			(5,925)				03	
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/24/2026	4,593	1,729,791	376.59	36,746		24,583		34,402			(4,619)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/30/2027	14,023	5,307,857	378.51	146,541		114,590		126,909			(12,133)				03	
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/30/2026	5,415	2,041,334	376.97	42,834		28,773		39,913			(5,339)				03	
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	07/30/2027	9,670	3,723,879	385.11	80,742		63,137		64,426			(6,685)				03	
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/03/2026	5,976	2,247,475	376.11	49,299		33,205		46,495			(6,111)				03	
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/02/2027	7,521	2,800,823	372.39	95,820		74,986		88,494			(7,912)				03	
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/02/2027	8,309	3,176,250	382.28	76,689		60,015		63,472			(6,332)				03	
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/03/2027	8,373	3,240,951	387.08	65,475		51,252		50,839			(5,401)				03	
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	08/05/2024	08/04/2027	4,474	1,722,069	384.88	37,808		29,602		30,267			(3,116)				03	
JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	08/02/2024	07/30/2025	33,003	3,501,600	106.1	33,168		11,149		4,898			(8,362)				03	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JUL 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/02/2024	07/31/2025	30,208	3,231,309	106.97	23,804			8,045		2,427			(5,984)				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			12,713		5,334			(9,379)				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			9,412		6,674			(1,768)				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			9,073		6,316			(1,691)				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			13,507		9,696			(2,506)				03
JUL 27 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			5,387		3,580			(998)				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			17,314		13,285			(1,849)				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			53,475		41,875			(5,689)				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			99,449		74,506			(10,580)				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			55,431		43,316			(5,876)				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			66,181		49,722			(7,016)				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			100,710		78,924			(10,663)				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			239,727		181,531			(25,383)				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			36,296		26,378			(3,843)				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			6,017		2,582			(4,709)				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			3,296		1,119			(2,580)				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			11,500		4,731			(8,697)				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			28,554		203,028			(21,065)				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						(103,344)							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			28,419		176,804			(20,965)				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						(77,322)							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			58,311		308,276			(43,016)				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						(105,519)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/06/2024	08/01/2025	445	2,386,689	5,362.02	116,797			39,802		198,423			(29,362)				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						(60,613)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/06/2024	08/01/2025	488	2,659,144	5,453.76	120,647			41,114		184,086			(30,330)				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						(44,230)							03

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AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/04/2025	327	1,743,752	5,328.99	75,928		26,291		155,397			(18,929)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/04/2025			5,738.75					(64,867)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/05/2025	339	1,750,927	5,169.4	79,085		27,527		204,544			(19,662)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/05/2025			5,538.36					(109,440)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/05/2025	624	3,267,847	5,238.11	183,334		63,812		341,785			(45,580)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/05/2025			5,743.23					(122,864)							03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	08/05/2026	129	714,107	5,530.14	74,595		50,380		82,534			(9,235)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	06/20/2025	69	373,789	5,440.09	18,095		4,581		22,961			(5,154)				03
JUN 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	06/20/2025			6,014.99					(2,713)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/23/2025	410	2,272,988	5,539.01	54,947		17,791		125,844			(14,170)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/23/2025			5,804.41					(61,629)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/23/2025	522	2,899,811	5,555.62	113,824		36,854		154,187			(29,353)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/23/2025			6,065.53					(26,568)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/24/2025	394	2,127,527	5,405.99	83,208		27,102		158,630			(21,396)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/24/2025			5,801.18					(60,136)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025	407	2,210,902	5,429.79	57,103		18,709		157,417			(14,642)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025			5,680.77					(89,173)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025	926	5,014,989	5,417.51	224,473		73,545		366,289			(57,557)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025			5,893.1					(103,558)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025	1,070	5,804,191	5,426.76	250,735		82,150		415,882			(64,291)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/25/2025			5,886.93					(122,437)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/28/2025	424	2,305,660	5,442.37	98,503		32,834		161,488			(25,043)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/28/2025			5,906.23					(46,407)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/29/2025	309	1,681,833	5,446.88	55,446		18,586		117,053			(14,057)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/29/2025			5,784.87					(51,509)							03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBMPRO8K5P83	08/06/2024	07/29/2025	569	3,100,507	5,453.55	145,487		48,769		212,772			(36,884)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/29/2025		5,990.82						(44,646)							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		12,883		157,547			(9,662)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/30/2025		5,600.05						(111,599)							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		28,305		149,882			(21,229)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/30/2025		5,851.5						(51,079)							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		12,891		115,114			(9,589)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025		5,724.67						(70,164)							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		28,199		154,631			(20,974)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025		5,879.81						(57,829)							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		36,351		157,158			(27,038)				03
JUL 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	07/31/2025		6,014.09						(34,449)							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		18,834		216,721			(13,894)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8MPRO8K5P83	08/06/2024	08/01/2025		5,538.6						(150,160)							03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025	2,724	1,039,195	381.43	9,508		2,688		3,959			(2,601)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025		402.09	(681)			(193)		(25)			186				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025	4,470	1,704,497	381.32	15,734		4,448		6,619			(4,304)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025		409.69	(402)			(114)		(3)			110				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025	5,297	2,016,011	380.61	19,651		5,555		8,834			(5,376)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025		418.63	(106)			(30)					29				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025	15,038	5,738,769	381.61	51,732		14,623		21,190			(14,152)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/03/2025		419.77	(301)			(85)					82				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/07/2025	4,408	1,681,342	381.44	15,560		4,532		6,678			(4,205)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/07/2025		405.9	(705)			(205)		(14)			191				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025	4,693	1,786,521	380.69	17,551		5,150		8,117			(4,729)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025		403.22	(1,079)			(317)		(39)			291				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025	4,333	1,651,782	381.23	15,555		4,564		6,866			(4,191)				03
JUL 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	08/06/2024	07/08/2025		419.35	(67)			(25)					23				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025	5,187	1,971,816	380.17	20,176			5,963		9,831			(5,420)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025			411.16	(415)			(123)		(3)			111				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025	3,918	1,490,704	380.47	14,928			4,412		7,085			(4,010)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/09/2025			418.52	(118)			(35)					32				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025	5,380	2,052,215	381.43	19,154			5,701		8,417			(5,131)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025			408.01	(646)			(192)		(10)			173				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025	5,169	1,973,126	381.72	17,988			5,354		7,711			(4,818)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/10/2025			419.89	(103)			(31)					28				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025	4,540	1,735,298	382.22	15,300			4,585		6,299			(4,086)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025			399.65	(1,680)			(503)		(126)			449				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025	4,649	1,776,619	382.15	15,714			4,709		6,526			(4,197)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025			413.7	(232)			(70)		(1)			62				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025	17,196	6,571,811	382.17	58,123			17,420		24,059			(15,522)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/11/2025			420.4	(344)			(103)					92				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/14/2025	3,572	1,365,823	382.32	12,039			3,683		5,033			(3,187)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/14/2025			403.48	(822)			(251)		(37)			218				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/15/2025	5,075	1,936,338	381.57	18,117			5,578		8,153			(4,781)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/15/2025			404.49	(1,066)			(328)		(40)			281				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025	5,021	1,915,504	381.5	18,076			5,602		8,234			(4,757)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025			406.48	(803)			(249)		(23)			211				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025	8,848	3,377,435	381.71	31,323			9,708		14,035			(8,243)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/16/2025			419.97	(177)			(55)					47				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025	3,070	1,167,835	380.38	12,004			3,745		6,034			(3,150)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025			399.2	(1,259)			(393)		(121)			330				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025	4,639	1,763,517	380.11	18,512			5,775		9,493			(4,857)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/17/2025			409.93	(464)			(145)		(7)			122				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025	3,871	1,460,859	377.36	18,698			5,870		11,743			(4,892)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025			407.03	(581)			(182)		(16)			152				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	08/06/2024	07/18/2025	7,751	2,924,324	377.28	37,670			11,827		23,763			(9,856)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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																		
MOZA1C2 Spread	Index		Index	NA	08/06/2024	07/18/2025			415.01	(388)			(122)		(2)			101				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	08/06/2024	07/18/2025	9,886	3,753,182	379.63	40,831			12,819		21,877			(10,683)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	08/06/2024	07/18/2025			417.53	(297)			(93)		(1)			78				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	08/06/2024	07/03/2025	4,739	1,808,120	381.53	16,397			4,635		6,770			(4,486)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	08/06/2024	07/03/2025			400.03	(1,564)			(442)		(83)			428				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/31/2026	3,318	1,317,031	396.94	34,829			23,444		38,018			(4,342)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/29/2027	3,172	1,250,121	394.14	44,579			34,883		49,264			(3,698)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/29/2027	5,922	2,357,897	398.14	73,495			57,509		80,578			(6,096)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/29/2027	3,402	1,391,921	409.19	29,261			22,896		31,112			(2,427)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/30/2027	6,403	2,532,275	395.49	86,292			67,539		95,206			(7,151)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/30/2027	13,729	5,482,500	399.35	163,933			128,308		179,331			(13,586)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/30/2027	12,759	5,217,378	408.93	110,643			86,599		117,934			(9,169)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/23/2025	415	163,320	393.42	3,548			1,149		3,653			(915)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/25/2025	4,161	1,634,793	392.86	36,852			12,074		38,352			(9,449)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/23/2027	3,152	1,234,764	391.71	47,542			37,144		52,801			(3,966)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/25/2025	3,147	1,241,999	394.64	25,272			8,280		25,272			(6,480)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/26/2027	3,534	1,388,929	393.05	51,253			40,074		56,793			(4,263)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/29/2025	9,148	3,619,108	395.62	69,817			23,403		68,572			(17,700)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/26/2027	10,889	4,318,268	396.58	141,641			110,747		155,943			(11,782)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/30/2025	4,821	1,910,488	396.32	35,446			11,948		34,203			(8,961)				03
JUL 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/31/2025	4,313	1,712,163	396.98	30,644			10,386		29,030			(7,725)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/26/2027	3,056	1,244,161	407.07	28,210			22,057		30,223			(2,347)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	08/01/2025	3,059	1,213,346	396.67	22,158			7,551		21,194			(5,570)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/26/2027	3,398	1,394,834	410.5	27,842			21,770		29,496			(2,316)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/24/2026	5,050	1,993,194	394.72	57,480			38,508		63,370			(7,235)				03
JUL 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	08/05/2024	07/28/2027	3,873	1,575,752	406.82	36,100			28,240		38,710			(2,997)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wellis Fargo																		
Compass Index	Index		Index	Securities LLC	08/07/2024	07/25/2025	420	2,329,190	5,539.36	123,760			40,664		129,825			(31,824)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wellis Fargo																		
Compass Index	Index		Index	Securities LLC	08/07/2024	07/29/2025	389	2,165,983	5,567.65	109,963			36,965		114,696			(27,957)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed	N/A	Equity /	Wellis Fargo																		
Compass Index	Index		Index	Securities LLC	08/07/2024	07/31/2025	298	1,663,676	5,577.94	83,200			28,279		86,587			(21,034)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/01/2025	 336	1,842,425	5,477.05	112,058			38,294		121,378			(28,250)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/05/2025	 316	1,673,340	5,300.58	138,923	.....	.....	.....48,488	.....	.....157,275	.....	.....	.....(34,634)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/06/2025	 199	1,080,662	5,418.21	73,886	.....	.....	.....25,921	.....	.....81,716	.....	.....	.....(18,370)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/24/2026	299	1,676,788	5,611.74	142,916	.....	.....	.....95,878	.....	.....172,671	.....	.....	.....(18,015)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/30/2026	 275	1,558,515	5,658.07	126,217	.....	.....	.....85,021	.....	.....152,246	.....	.....	.....(15,777)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/31/2026	 363	2,019,895	5,562.61	184,603	.....	.....	.....124,434	.....	.....223,069	.....	.....	.....(23,043)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/06/2026	323	1,765,606	5,458.5	184,020	.....	.....	.....124,536	.....	.....222,307	.....	.....	.....(22,781)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/23/2027	 391	2,204,497	5,634.93	260,850	.....	.....	.....203,986	.....	.....309,450	.....	.....	.....(21,778)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/26/2027	 486	2,807,116	5,781.55	288,832	.....	.....	.....226,043	.....	.....342,424	.....	.....	.....(24,047)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/29/2027	 236	1,347,341	5,720.22	147,667	.....	.....	.....115,654	.....	.....175,011	.....	.....	.....(12,260)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/30/2027	 361	1,958,228	5,418.3	284,473	.....	.....	.....222,859	.....	.....336,482	.....	.....	.....(23,597)	.....	.....	.....	03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.07/30/2027	333	1,966,612	5,911.6	178,038	.....	.....	.....139,477	.....	.....210,614	.....	.....	.....(14,768)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/02/2027	 366	2,150,099	5,872.18	203,327	.....	.....	.....159,410	.....	.....240,652	.....	.....	.....(16,819)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/05/2027	 367	1,953,187	5,323.34	309,804	.....	.....	.....243,073	.....	.....365,520	.....	.....	.....(25,557)	.....	.....	.....	03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.08/07/2024	.08/06/2027	 437	2,485,534	5,692.41	281,821	.....	.....	.....221,172	.....	.....333,721	.....	.....	.....(23,227)	.....	.....	.....	03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.09/29/2025	9,380	2,862,671	305.18	45,870	.....	.....	.....20,103	.....	.....62,401	.....	.....	.....(9,996)	.....	.....	.....	03
JUL 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.07/31/2025	6,552	2,034,250	310.49	18,410	.....	.....	.....6,311	.....	.....19,876	.....	.....	.....(4,694)	.....	.....	.....	03
APR 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.04/30/2026	4,137	1,550,649	374.83	36,695	.....	.....	.....23,095	.....	.....31,406	.....	.....	.....(5,276)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.04/27/2027	8,360	3,230,610	386.45	67,546	.....	.....	.....51,685	.....	.....47,940	.....	.....	.....(6,153)	.....	.....	.....	03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.10/02/2025	7,232	2,202,739	304.57	37,174	.....	.....	.....16,442	.....	.....51,150	.....	.....	.....(8,042)	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.08/19/2025	6,585	2,024,734	307.5	25,021	.....	.....	.....9,417	.....	.....31,592	.....	.....	.....(6,053)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.05/01/2026	5,583	2,091,464	374.58	50,140	.....	.....	.....31,587	.....	.....43,103	.....	.....	.....(7,197)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.04/29/2027	6,134	2,355,939	384.06	54,043	.....	.....	.....41,379	.....	.....39,890	.....	.....	.....(4,913)	.....	.....	.....	03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.10/06/2025	7,323	2,208,615	301.62	46,425	.....	.....	.....20,781	.....	.....67,115	.....	.....	.....(9,948)	.....	.....	.....	03
AUG 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.08/26/2025	6,977	2,127,051	304.85	33,073	.....	.....	.....12,828	.....	.....45,430	.....	.....	.....(7,854)	.....	.....	.....	03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.05/01/2026	4,066	1,553,136	381.97	25,779	.....	.....	.....16,240	.....	.....19,115	.....	.....	.....(3,700)	.....	.....	.....	03
APR 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.04/30/2027	15,250	5,662,555	371.31	206,488	.....	.....	.....158,148	.....	.....180,065	.....	.....	.....(18,753)	.....	.....	.....	03
OCT 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.10/10/2025	9,573	2,901,776	303.13	55,043	.....	.....	.....24,925	.....	.....77,682	.....	.....	.....(11,684)	.....	.....	.....	03
SEP 25 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.08/08/2024	.09/08/2025	6,820	2,106,500	308.89	24,141			9,854		29,325			(5,543)				03

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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			311,516		325,245			(36,939)				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			20,082		23,973			(4,541)				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			21,036		62,608			(9,659)				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			10,515		31,217			(5,770)				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			51,820		50,836			(6,145)				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			2,754		2,754			(621)				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			20,206		63,111			(9,138)				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			44,850		49,651			(5,297)				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			11,301		32,969			(5,845)				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			29,813		88,750			(13,153)				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			104,378		104,963			(12,328)				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			30,772		93,974			(13,188)				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			37,639		34,664			(4,446)				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			24,573		76,813			(10,432)				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			73,814		81,832			(8,707)				03
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			39,449		85,068			(9,319)				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			73,656		74,229			(8,688)				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			26,419		54,256			(5,915)				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			30,913		29,316			(3,642)				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			27,993		56,821			(6,056)				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			25,447		47,687			(5,078)				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			8,997		16,916			(1,698)				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			1,345		2,127			(235)				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			6,220		10,261			(1,001)				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			64,569		72,364			(7,697)				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			3,360		16,766			(10,080)				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			143,128		145,633			(17,062)				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			730		6,064			(1,730)				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			1,828		4,680			(5,307)				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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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			25,814		24,079			(3,077)				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			5,477		18,275			(4,881)				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			182		205			(527)				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			32,096		35,965			(3,821)				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			12,722		47,128			(9,957)				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			20,541		27,897			(4,728)				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			53,129		54,053			(6,325)				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			72,400		86,871			(10,071)				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			56,473		61,944			(7,856)				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			59,326		63,078			(8,214)				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			55,742		63,979			(7,706)				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			42,946		44,804			(5,928)				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			48,520		51,385			(6,687)				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			146,369		183,752			(20,143)				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			88,454		102,663			(12,173)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/15/2027	7,172	2,406,579	335.53	60,320			44,576		45,880			(6,134)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/19/2027	9,248	3,042,074	328.95	103,021			76,252		85,948			(10,430)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/21/2027	7,569	2,528,590	334.06	68,123			50,462		53,133			(6,881)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/22/2027	8,797	2,804,542	318.82	143,913			106,644		133,101			(14,520)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/22/2027	9,078	2,972,625	327.47	107,478			79,645		91,311			(10,844)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/09/2026	6,760	2,206,136	326.35	65,031			35,805		48,844			(11,387)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/25/2027	10,348	3,424,297	330.92	106,686			79,150		86,978			(10,728)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/22/2026	8,757	2,867,261	327.44	80,561			45,249		59,364			(13,758)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/26/2027	6,957	2,290,330	329.19	77,019			57,163		64,214			(7,736)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/23/2026	6,540	2,151,911	329.06	55,259			31,083		39,025			(9,419)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/29/2027	8,175	2,655,962	324.88	107,422			79,820		94,026			(10,754)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/30/2026	5,090	1,653,590	324.85	53,805			30,573		42,366			(9,051)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/07/2027	8,332	2,787,094	334.52	72,818			53,638		56,078			(7,473)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/09/2024	01/29/2027	9,235	3,070,637	332.51	89,300			66,354		71,361			(8,940)				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 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		11,149		26,020			(8,224)				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		15,502		37,482			(11,073)				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		5,750		9,596			(4,107)				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		16,065		37,791			(11,384)				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		17,685		40,744			(12,338)				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		2,644		5,738			(1,844)				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		29,984		41,572			(5,553)				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		24,449		33,830			(4,463)				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		17,823		23,345			(3,280)				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		22,419		29,805			(4,093)				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		34,490		46,806			(6,322)				03
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		75,345		90,457			(7,950)				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		41,107		48,047			(4,337)				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		41,887		45,086			(4,419)				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		25,183		26,124			(2,657)				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		29,056		30,724			(3,062)				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		23,600		25,052			(2,484)				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		93,714		114,752			(9,853)				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		134,282		160,276			(14,118)				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		30,337		33,531			(3,190)				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		148,205		180,103			(15,564)				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		223,380		264,442			(23,459)				03
AUG 27 NYSE Zebra2 Edge Call	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		43,433		47,364			(4,561)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	08/01/2025	9,791	1,028,569	105.05	15,284		5,282		2,936			(3,897)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	08/05/2025	36,891	3,835,891	103.98	74,224		26,197		20,809			(18,712)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	08/06/2025	25,777	2,680,542	103.99	51,786		18,371		14,556			(13,019)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	08/07/2025	17,061	1,771,067	103.81	35,708		12,732		10,621			(8,952)				03
JUL 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	07/31/2026	10,020	1,055,279	105.32	20,540		13,923		9,750			(2,578)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	08/08/2024	08/03/2026	8,739	918,859	105.15	18,473		12,546		8,934			(2,309)				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 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/05/2026	10,298	1,066,325	103.55	28,308			19,251		15,718			(3,529)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/07/2026	11,638	1,218,522	104.7	26,593			18,108		13,432			(3,306)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/02/2027	34,075	3,575,821	104.94	86,482			68,053		51,235			(7,180)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/02/2027	43,747	4,630,669	105.85	97,688			76,871		55,140			(8,111)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/05/2027	48,178	4,988,809	103.55	147,472			116,133		93,653			(12,210)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/05/2027	86,276	8,996,886	104.28	239,762			188,810		146,979			(19,851)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/06/2027	72,005	7,473,356	103.79	213,638			168,279		134,159			(17,672)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/08/2024	08/06/2027	169,267	17,690,065	104.51	456,174			359,321		276,510			(37,735)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/05/2025	3,574	1,316,603	368.43	37,379			13,267		29,928			(9,476)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/05/2027	12,952	4,816,527	371.88	192,723			152,047		155,745			(15,986)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/05/2027	4,558	1,733,897	380.43	52,140			41,136		37,978			(4,325)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/06/2025	4,933	1,817,980	368.5	51,505			18,374		41,136			(13,021)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/06/2027	7,583	2,809,995	370.57	117,307			92,571		96,134			(9,722)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/07/2025	5,432	2,011,724	370.34	51,442			18,444		38,554			(12,969)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/06/2027	10,272	3,836,803	373.53	145,653			114,940		115,508			(12,071)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/08/2025	4,936	1,829,807	370.72	45,854			16,523		33,896			(11,527)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/06/2027	4,589	1,745,561	380.4	52,587			41,498		38,313			(4,358)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/12/2025	8,549	3,183,387	372.39	72,833			26,759		50,543			(18,108)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/09/2027	3,826	1,418,901	370.84	58,808			46,442		48,054			(4,860)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/07/2026	5,130	1,899,915	370.34	64,486			44,033		54,766			(8,038)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/09/2027	7,207	2,735,743	379.61	84,823			66,986		62,480			(7,010)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/10/2026	3,577	1,338,429	374.17	38,811			26,552		31,238			(4,818)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/10/2027	8,138	3,115,728	382.84	86,430			68,272		60,909			(7,136)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/12/2026	1,134	423,797	373.63	12,590			8,625		10,219			(1,559)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/10/2027	4,138	1,597,993	386.15	39,396			31,119		26,452			(3,253)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/05/2027	5,787	2,131,128	368.29	95,594			75,418		80,161			(7,929)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/11/2027	2,908	1,110,146	381.71	32,050			25,323		22,952			(2,644)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/12/2027	4,073	1,512,294	371.31	61,785			48,828		50,252			(5,092)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/13/2024	08/12/2027	7,354	2,782,479	378.34	90,239			71,315		67,565			(7,437)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	Index		Index	NA	08/14/2024	07/28/2025	6,452	2,420,697	375.2	48,130			16,414		26,894			(12,519)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/28/2025			395.37	(7,032)			(2,398)		(896)			1,829				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/29/2025	6,071	2,270,856	374.07	48,383			16,593		28,872			(12,549)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/29/2025			402	(3,217)			(1,103)		(173)			835				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/29/2025	7,054	2,646,912	375.25	52,480			17,997		29,354			(13,611)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/29/2025			412.78	(988)			(339)		(9)			256				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025	5,193	1,947,452	375.03	39,206			13,519		22,254			(10,139)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025			393.79	(6,699)			(2,310)		(1,066)			1,732				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025	4,442	1,665,395	374.91	33,805			11,657		19,300			(8,743)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025			403.99	(1,866)			(643)		(77)			483				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025	6,880	2,580,752	375.1	51,739			17,841		29,250			(13,381)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/30/2025			412.61	(963)			(332)		(9)			249				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025	3,349	1,265,201	377.76	21,502			7,455		10,377			(5,545)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025			396.48	(3,282)			(1,138)		(389)			846				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025	3,168	1,196,956	377.79	20,309			7,041		9,779			(5,237)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025			396.68	(3,042)			(1,055)		(352)			784				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025	13,848	5,230,961	377.75	88,902			30,823		42,957			(22,926)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/31/2025			414.72	(1,523)			(528)		(10)			393				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025	4,443	1,656,147	372.73	38,390			13,382		24,619			(9,872)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025			404.78	(1,733)			(604)		(67)			446				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/18/2025	6,028	2,274,120	377.23	39,125			12,576		18,604			(10,480)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/18/2025			395.88	(5,908)			(1,899)		(573)			1,582				03
JUN 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
AUG 25 JPMorgan	Index		Index	NA	08/14/2024	06/26/2026	5,746	1,084,819	188.81	47,286			31,408		26,590			(15,878)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025	8,356	3,112,666	372.5	73,116			25,486		47,407			(18,801)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025			409.75	(1,755)			(612)		(31)			451				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/18/2025	5,912	2,229,215	377.07	38,723			12,447		18,633			(10,372)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/18/2025			409.37	(1,182)			(380)		(12)			317				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025	14,774	5,544,804	375.31	110,066			38,366		61,798			(28,303)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	08/01/2025			412.8	(2,068)			(721)		(21)			532				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	Index		Index	NA	08/14/2024	07/21/2025	4,623	1,743,642	377.13	30,330			9,931		14,707			(8,052)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/21/2025			399.83	(3,005)			(984)		(177)			798				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/02/2026	8,662	1,630,989	188.3	73,884			49,292		42,534			(24,592)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/22/2025	4,434	1,674,102	377.55	28,378			9,348		13,429			(7,512)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/22/2025			404.11	(1,774)			(584)		(54)			470				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/10/2026	7,777	1,477,681	190.01	59,337			39,815		32,034			(19,522)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/22/2025	3,707	1,401,558	378.08	22,947			7,559		10,465			(6,074)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/22/2025			415.89	(297)			(98)		(1)			79				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/17/2026	7,463	1,434,597	192.22	48,959			33,013		24,087			(15,947)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/23/2025	4,732	1,787,384	377.69	30,098			9,974		14,152			(7,944)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/23/2025			397.69	(3,928)			(1,302)		(333)			1,037				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/23/2025	12,228	4,618,945	377.72	77,651			25,732		36,426			(20,494)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/23/2025			414.66	(1,223)			(405)		(5)			323				03
JUL 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/30/2026	9,326	1,782,231	191.11	66,679			45,356		34,745			(21,322)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/24/2025	4,812	1,806,639	375.45	35,127			11,709		19,142			(9,244)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/24/2025			397.88	(3,946)			(1,315)		(333)			1,038				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/24/2025	8,795	3,304,472	375.72	63,148			21,049		33,872			(16,618)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPMorgan	Index		Index	NA	08/14/2024	07/24/2025			413.24	(1,055)			(352)		(7)			278				03
MOZAIC2 Spread	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/03/2025	3,966	741,222	186.91	31,051			8,996		14,059			(8,706)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/03/2025			205.58	(1,467)			(425)		(4)			411				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/18/2025	4,706	891,021	189.33	29,978			9,636		10,372			(8,030)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/18/2025			207.01	(1,412)			(454)		(5)			378				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/25/2025	4,876	1,828,954	375.08	36,425			12,212		20,352			(9,558)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/25/2025			393.83	(6,144)			(2,060)		(890)			1,612				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/31/2025	5,550	1,057,255	190.48	32,137			11,142		9,874			(8,288)				03
JUL 25 JPUSCYQL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	08/14/2024	07/31/2025			209.34	(1,055)			(366)		(3)			272				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/25/2025	4,608	1,726,563	374.65	35,301			11,836		20,219			(9,263)				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/25/2025			405.53	(1,567)			(525)		(43)			411				03
JUL 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/14/2024	07/25/2025	14,923	5,582,638	374.1	118,040			39,576		69,698			(30,973)				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)
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)			(801)		(24)			627				03
JUL 25 JPMorgan MOZA1C2 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			40,321		66,490			(31,555)				03
JUL 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/14/2024	07/25/2025			412.78	(2,113)			(708)		(16)			554				03
AUG 27 NYSE Zebra2 Edge Call	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			22,739		26,450			(2,377)				03
AUG 27 NYSE Zebra2 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			26,495		28,753			(2,770)				03
AUG 27 NYSE Zebra2 Edge Call	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			32,986		39,757			(3,444)				03
AUG 27 NYSE Zebra2 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			13,951		14,898			(1,457)				03
AUG 27 NYSE Zebra2 Edge Call	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			13,284		13,859			(1,387)				03
AUG 27 NYSE Zebra2 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			81,427		98,340			(8,492)				03
AUG 27 NYSE Zebra2 Edge Call	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			62,832		73,874			(6,553)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2027	3,461	1,012,702	292.63	19,657			15,592		17,005			(1,626)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2027	5,531	1,630,215	294.75	27,820			22,067		23,262			(2,301)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/13/2027	12,243	3,487,168	284.84	105,898			84,018		100,920			(8,752)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/13/2027	10,639	3,055,647	287.22	81,386			64,571		75,566			(6,726)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/13/2027	6,036	1,772,840	293.73	32,230			25,571		27,400			(2,664)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/01/2025	3,538	1,012,305	286.13	16,557			5,821		12,821			(4,294)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/08/2025	6,658	1,899,101	285.23	34,223			12,471		28,184			(8,701)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2025	12,120	3,459,193	285.42	61,568			22,873		50,381			(15,478)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/13/2025	12,670	3,610,990	285	66,898			24,970		56,077			(16,771)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/14/2025	6,285	1,795,882	285.76	31,046			11,642		24,967			(7,761)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/10/2026	3,591	1,027,881	286.27	23,913			16,451		21,892			(2,985)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/12/2026	4,092	1,172,544	286.53	26,804			18,463		24,458			(3,337)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/14/2026	3,012	860,448	285.66	20,904			14,417		19,358			(2,595)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/09/2027	18,651	5,356,934	287.22	142,307			112,796		132,255			(11,804)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/09/2027	5,104	1,497,688	293.41	27,717			21,969		23,657			(2,299)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/15/2024	08/09/2027	15,097	4,301,417	284.92	129,834			102,910		123,677			(10,770)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/15/2024	08/09/2027	6,541	1,930,746	295.19	31,984			25,351		26,552			(2,653)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	08/16/2024	08/15/2025	175,471	57,673,680	328.68	1,363,407			515,065		707,379			(340,852)				03
		N/A	Equity / Index	UBS AG	08/16/2024	08/14/2026	11,710	3,848,820	328.68	127,404			87,986		95,372			(15,838)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2024	08/15/2025	216,361	81,133,354	374.99	1,895,326			716,012		988,359			(473,831)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2024	08/14/2026	21,219	7,956,984	374.99	252,084			174,091		177,683			(31,336)				03
AUG 25	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	08/16/2024	08/15/2025	93,665	26,806,912	286.2	713,727			269,630		168,072			(178,432)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	7,231,853	7,231,853	5,543.22	334,112			126,220		320,248			(83,528)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	22,315,199	22,315,199	5,543.22	1,042,120			393,690		989,534			(260,530)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	22,344,528	22,344,528	5,543.22	1,144,040			432,193		996,412			(286,010)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	16,296,563	16,296,563	5,543.22	914,237			345,378		727,100			(228,559)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	10,985,451	10,985,451	5,543.22	450,403			170,152		474,138			(112,601)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	111,797,503	111,797,503	5,543.22	4,214,766			1,592,245		4,677,969			(1,053,691)				03
AUG 25 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	08/16/2024	08/15/2025	86,605,476	86,605,476	5,543.22	3,793,320			1,433,032		3,801,789			(948,330)				03
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			16,783		11,303			(3,045)				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			24,775		17,576			(4,477)				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			18,913		12,927			(3,411)				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			26,583		18,465			(4,785)				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			3,600		2,356			(648)				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			60,130		43,622			(6,315)				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			155,331		108,950			(16,312)				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			100,011		72,677			(10,466)				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			70,788		49,431			(7,408)				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			132,297		96,088			(13,797)				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			125,507		87,585			(13,089)				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			157,502		113,038			(16,407)				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			133,291		91,942			(13,885)				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			4,890		1,550			(3,608)				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			38,813		25,094			(27,079)				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			43,528		26,562			(29,455)				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			26,303		15,389			(17,666)				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			17,484		9,892			(11,656)				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			2,690		1,168			(530)				03

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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			22,622		16,108			(4,130)				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			49,028		44,729			(6,489)				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			155,553		163,330			(20,527)				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			54,582		52,731			(7,203)				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			65,184		66,269			(8,552)				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			47,259		41,891			(6,191)				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			90,444		94,962			(11,814)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/19/2027	10,242	3,441,772	336.06	94,632			71,493		66,065			(9,339)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/22/2027	9,083	3,026,462	333.2	94,736			71,647		69,142			(9,318)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/06/2026	9,426	3,104,955	329.39	88,419			51,495		56,209			(14,902)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/22/2027	12,044	4,107,855	341.08	89,605			67,767		57,554			(8,814)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/13/2026	8,753	2,897,603	331.04	75,801			44,556		46,231			(12,610)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/23/2027	7,611	2,536,090	333.23	79,303			59,997		57,893			(7,792)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/20/2026	13,315	4,422,660	332.15	109,451			64,912		65,039			(17,976)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/25/2027	8,976	3,048,131	339.6	71,536			54,158		47,201			(7,013)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/25/2026	2,433	815,715	335.31	16,907			10,089		9,124			(2,752)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/01/2027	6,875	2,299,991	334.55	66,893			50,207		47,473			(6,734)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/03/2027	7,456	2,493,440	334.4	73,148			54,943		52,046			(7,347)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/05/2027	8,844	2,878,113	325.43	123,728			93,003		99,482			(12,400)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/05/2027	8,439	2,818,502	334	84,218			63,304		60,377			(8,441)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/08/2027	8,907	2,916,880	327.47	115,617			87,001		90,748			(11,549)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/19/2024	02/09/2027	7,359	2,441,980	331.82	80,511			60,607		59,702			(8,033)				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	6,949	38,522,330		5,543.22			1,265,881		2,304,065			(837,715)				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			(735,821)		(1,018,151)			486,940				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	586	3,282,321		5,598.65			98,514		172,821			(65,193)				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			(51,650)		(62,081)			34,180				03
AUG 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	08/19/2024	08/15/2025	10,002	55,445,060		5,543.22			1,826,926		3,316,233			(1,208,995)				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			(866,596)		(1,037,522)			573,483				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	1,313	7,276,529	5,543.22	631,252		239,137		435,218			(158,253)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,028.25	(262,084)			(99,285)		(105,817)			65,703				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	110	610,854	5,570.94	50,672		19,196		34,316			(12,703)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,047.65	(20,938)			(7,932)		(8,139)			5,249				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	965	5,350,649	5,543.22	464,300		175,891		320,028			(116,398)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,055.97	(180,620)			(68,424)		(69,099)			45,281				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	5,954	33,002,891	5,543.22	2,869,140		1,086,917		1,973,941			(719,283)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,097.54	(1,002,940)			(379,944)		(352,577)			251,433				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	3,528	19,553,764	5,543.22	1,696,326		642,619		1,169,533			(425,263)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,111.4	(578,387)			(219,111)		(195,449)			145,000				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	171	950,180	5,570.94	78,820		29,859		53,378			(19,760)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,222.26	(21,048)			(7,974)		(5,641)			5,277				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	1,395	7,734,122	5,543.22	670,953		254,177		462,587			(168,205)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		6,291.55	(142,520)			(53,991)		(34,458)			35,729				03
AUG 26 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/14/2026	190	1,115,824	5,861.96	101,750		70,366		83,924			(12,666)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	628	3,481,807	5,543.22	302,053		114,427		208,251			(75,724)				03
AUG 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025		5,814.84	(194,512)			(73,687)		(107,104)			48,764				03
AUG 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	874	5,158,445	5,903.53	232,647		88,134		112,602			(58,324)				03
AUG 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	864	5,270,592	6,097.54	151,267		57,304		51,188			(37,922)				03
AUG 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	120	739,211	6,139.12	18,437		6,985		5,809			(4,622)				03
AUG 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	2,002	12,319,723	6,152.97	306,763		116,211		89,889			(76,904)				03
AUG 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	08/19/2024	08/15/2025	183	1,130,997	6,166.83	26,177		9,917		7,646			(6,562)				03
AUG 25 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/16/2024	08/15/2025	86,808	9,081,805	104.62	170,403		64,554		37,357			(42,719)				03
AUG 26 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	International	W22LROWP21HZNB6K528	08/16/2024	08/14/2026	19,130	2,001,341	104.62	48,302		33,404		22,727			(6,013)				03
AUG 25 Global H-Factor Index	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMJWISFPUBMPRO8K5P83	08/16/2024	08/15/2025	246,833	60,881,456	246.65	1,211,952		459,124		369,804			(303,832)				03
MAY 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGFU57PNE97	08/20/2024	05/21/2027	11,516	4,457,431	387.08	114,925		89,463		65,382			(10,323)				03
JUL 25 FIA Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	08/20/2024	07/10/2025	277	1,583,382	5.723	94,768		29,431		48,840			(26,488)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND 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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MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/21/2027	22,730	8,876,606	390.52	201,617			156,947		107,417			(18,109)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/17/2025	323	1,886,121	5,831.44	92,032			29,931		42,182			(25,176)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/24/2027	15,159	5,842,932	385.45	160,228			124,834		93,897			(14,349)				03
JUL 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/18/2025	140	811,785	5,792.26	43,189			14,134		21,064			(11,779)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/24/2027	8,940	3,532,809	395.19	67,315			52,445		32,649			(6,028)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/24/2026	250	1,458,106	5,836.16	130,944			87,621		105,164			(17,563)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/25/2027	21,577	8,308,420	385.06	231,089			180,093		136,451			(20,674)				03
JUN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/26/2026	381	2,239,477	5,878.2	191,061			128,037		151,762			(25,551)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/07/2026	247	1,471,700	5,960.47	114,008			77,006		89,141			(15,001)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/14/2026	241	1,424,979	5,902.49	120,374			81,701		95,915			(15,678)				03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/17/2026	227	1,379,097	6,067.3	93,700			63,727		71,007			(12,151)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/17/2027	289	1,702,381	5,891	202,731			158,993		178,796			(17,732)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/25/2027	287	1,651,331	5,749.96	226,047			177,655		202,560			(19,618)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/25/2027	477	2,874,102	6,023.35	302,357			237,629		262,749			(26,241)				03
JUN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	06/30/2027	215	1,270,447	5,920.07	148,705			117,023		131,006			(12,844)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/02/2027	245	1,443,978	5,903.91	171,989			135,416		151,761			(14,827)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/09/2027	245	1,481,393	6,046.01	154,757			122,068		134,040			(13,252)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/12/2027	206	1,268,774	6,151.63	119,279			94,155		101,898			(10,185)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/16/2027	233	1,386,868	5,942.53	160,885			127,127		141,773			(13,686)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/16/2025	9,402	3,584,063	381.19	49,174			8,288		6,233			(16,576)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/10/2027	9,740	3,683,423	378.19	129,342			100,367		85,094			(11,747)				03
JUL 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	08/20/2024	07/19/2027	249	1,523,631	6,131.31	147,351			116,519		126,412			(12,499)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/10/2027	16,678	6,433,465	385.75	173,116			134,335		100,440			(15,722)				03
MAY 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/23/2025	4,958	1,896,309	382.5	23,995			4,554		2,828			(7,882)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/10/2027	9,667	3,789,668	392.03	80,621			62,561		41,505			(7,322)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/08/2026	9,802	3,733,072	380.86	87,137			56,136		50,469			(12,568)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/13/2026	8,691	3,328,032	382.94	70,656			45,718		38,942			(10,110)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/11/2027	13,888	5,323,543	383.31	156,383			121,386		94,787			(14,188)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/15/2026	8,789	3,361,005	382.4	73,390			47,570		41,082			(10,468)				03

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SCHEDULE DB - PART A - SECTION 1

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MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/14/2027	13,088	4,972,738	379.96	164,641			127,907		105,442			(14,892)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/14/2027	30,315	11,681,497	385.34	319,518			248,228		187,114			(28,901)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/21/2026	12,381	4,793,660	387.19	83,198			54,203		41,036			(11,755)				03
MAY 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/22/2026	10,321	3,959,912	383.66	81,952			53,436		44,631			(11,561)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/14/2027	9,386	3,650,904	388.97	87,384			67,888		47,875			(7,904)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/14/2027	10,774	4,234,782	393.04	86,950			67,550		43,910			(7,865)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/07/2027	11,403	4,295,963	376.75	158,155			122,618		106,268			(14,407)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/17/2027	18,420	7,112,775	386.15	189,355			147,234		109,367			(17,076)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/07/2027	42,449	16,297,954	383.94	466,941			362,021		279,665			(42,535)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/18/2027	13,066	5,117,960	391.7	110,931			86,279		57,683			(9,994)				03
JUN 25 FIA Call	Annuity	N/A	Index	Royal Bank of Canada	08/20/2024	06/20/2025	268	1,530,478	5,705.63	90,249			23,907		43,100			(26,896)				03
MAY 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/20/2024	05/21/2027	12,602	4,811,635	381.81	149,840			116,642		93,344			(13,459)				03
JUL 25 FIA Call	Annuity	N/A	Index	Royal Bank of Canada	08/20/2024	07/02/2025	265	1,507,866	5,685.77	94,973			27,827		49,534			(27,222)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/19/2027	2,573	1,006,333	391.07	24,395			19,453		12,967			(2,012)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/20/2027	4,608	1,734,757	376.45	68,939			54,987		46,147			(5,682)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/20/2027	7,126	2,728,984	382.96	87,650			69,911		53,397			(7,224)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/13/2027	9,735	3,640,415	373.96	156,146			124,341		107,879			(12,952)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/13/2025	3,351	1,254,003	374.26	32,568			12,293		16,432			(8,257)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/13/2027	7,678	2,896,727	377.29	111,788			89,018		73,884			(9,273)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/14/2025	2,742	1,028,249	375.06	25,551			9,689		12,386			(6,460)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/13/2027	2,543	966,822	380.23	33,895			26,991		21,488			(2,812)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/15/2025	3,876	1,456,751	375.8	34,733			13,231		16,213			(8,756)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/13/2027	2,569	993,952	386.91	27,796			22,134		15,859			(2,306)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/15/2025	2,678	1,011,701	377.73	21,561			8,214		8,980			(5,436)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/16/2027	4,757	1,787,857	375.86	72,302			57,616		48,755			(5,981)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/20/2025	4,431	1,673,400	377.62	36,161			14,085		15,402			(8,990)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/16/2027	4,642	1,762,417	379.67	63,038			50,233		40,307			(5,215)				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	07/15/2026	348	133,321	383.25	3,054			2,077		1,698			(398)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/16/2027	2,817	1,093,622	388.28	29,208			23,275		16,296			(2,416)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/14/2026	3,127	1,176,199	376.19	37,363			25,911		24,474			(4,664)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/17/2027	2,576	968,195	375.82	39,210			31,253		26,464			(3,241)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/14/2026	3,042	1,151,948	378.62	33,041			22,914		20,679			(4,124)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/17/2027	4,147	1,622,198	391.22	39,060			31,133		20,698			(3,228)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/20/2026	1,769	668,728	377.93	19,836			13,806		12,607			(2,456)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/18/2027	2,651	1,007,377	379.94	35,741			28,494		22,774			(2,951)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/19/2027	7,652	2,881,098	376.53	114,164			91,038		76,324			(9,418)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/19/2027	5,627	2,140,115	380.31	75,012			59,817		47,561			(6,188)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/21/2024	08/19/2027	2,468	961,164	389.52	24,602			19,618		13,452			(2,029)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	06/26/2026	3,440	1,226,371	356.47	37,568			25,326		15,512			(5,054)				03
JUL 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/02/2026	3,886	1,386,273	356.76	42,082			28,491		17,300			(5,611)				03
JUL 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/07/2026	2,768	1,001,393	361.72	24,528			16,665		8,523			(3,246)				03
JUL 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/10/2026	4,539	1,639,752	361.26	41,078			27,967		14,568			(5,413)				03
JUL 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/17/2026	3,373	1,210,014	358.73	34,068			23,304		13,287			(4,444)				03
JUL 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/21/2026	4,528	1,627,947	359.49	44,470			30,501		16,965			(5,767)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	06/18/2026	5,775	2,061,082	356.88	61,680			41,338		24,968			(8,398)				03
JUN 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	06/24/2026	3,658	1,303,718	356.4	40,019			26,939		16,534			(5,400)				03
JUN 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	06/27/2025	2,728	967,301	354.52	23,929			6,826		4,521			(7,061)				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)			(132)					137				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/08/2025	2,528	901,378	356.59	19,894			6,170		3,225			(5,666)				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)			(102)					94				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/22/2024	07/18/2025	3,317	1,182,121	356.33	26,872			8,902		4,884			(7,419)				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)			(187)					156				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/13/2026	6,083	2,412,265	396.55	75,771			52,734		71,617			(9,511)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/05/2027	8,169	3,335,321	408.28	82,615			65,846		77,709			(6,923)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/13/2027	232	1,398,583	6,036.44	155,258			124,091		132,846			(12,926)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/06/2027	29,126	11,548,285	396.5	429,544			342,436		420,108			(35,962)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	08/23/2024	08/19/2027	484	2,915,016	6,021.64	328,949			263,280		283,148			(27,236)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/21/2024	08/09/2027	12,135	4,895,725	403.45	144,196			115,036		138,096			(12,039)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/20/2027	 364	2,044,478	 5,611.61	333,136	.....	.....266,693	.....	.....299,218	.....	.....	.....(27,557)	.....	.....	.....	03
AUG 27 SG Macro	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	.....	.....76,898	.....	.....91,779	.....	.....	.....(8,038)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/20/2027	754	4,589,472	 6,086.51	487,736	.....	.....390,458	.....	.....415,629	.....	.....	.....(40,346)	.....	.....	.....	03
AUG 27 SG Macro	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	.....	.....36,135	.....	.....42,086	.....	.....	.....(3,777)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 27 SG Macro	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	.....	.....124,883	.....	.....152,798	.....	.....	.....(13,024)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/08/2025	313	1,694,980	 5,419.6	183,878	.....	.....68,556	.....	.....128,489	.....	.....	.....(47,830)	.....	.....	.....	03
AUG 27 SG Macro	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	.....	.....41,744	.....	.....48,915	.....	.....	.....(4,353)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/12/2025	433	2,381,675	 5,503.2	229,265	.....	.....87,121	.....	.....153,945	.....	.....	.....(58,954)	.....	.....	.....	03
AUG 27 SG Macro	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	.....	.....68,947	.....	.....84,584	.....	.....	.....(7,182)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/14/2025	324	1,811,245	 5,583.54	154,163	.....	.....59,125	.....	.....98,440	.....	.....	.....(39,417)	.....	.....	.....	03
AUG 27 SG Macro	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	.....	.....109,002	.....	.....130,683	.....	.....	.....(11,354)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/15/2025	407	2,320,160	 5,707.23	160,551	.....	.....61,855	.....	.....92,925	.....	.....	.....(40,934)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/19/2025	272	1,551,801	 5,709.35	107,524	.....	.....42,166	.....	.....63,075	.....	.....	.....(27,107)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/20/2025	264	1,524,159	 5,781.87	92,651	.....	.....36,491	.....	.....50,905	.....	.....	.....(23,292)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/21/2025	362	2,107,462	 5,819.79	119,434	.....	.....47,241	.....	.....63,200	.....	.....	.....(29,942)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/22/2025	237	1,307,813	 5,528.93	122,998	.....	.....48,858	.....	.....82,651	.....	.....	.....(30,750)	.....	.....	.....	03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/22/2025	77	442,802	 5,769.41	27,777	.....	.....11,034	.....	.....15,493	.....	.....	.....(6,944)	.....	.....	.....	03
JUL 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.07/31/2026	61	330,453	 5,442.24	49,099	.....	.....33,944	.....	.....42,151	.....	.....	.....(6,286)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/07/2026	412	2,268,154	 5,511.65	315,656	.....	.....219,181	.....	.....268,513	.....	.....	.....(40,013)	.....	.....	.....	03
AUG 25 SG Macro	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	.....	.....36,963	.....	.....82,976	.....	.....	.....(26,402)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/12/2026	238	1,320,874	 5,548.49	177,274	.....	.....123,472	.....	.....150,432	.....	.....	.....(22,314)	.....	.....	.....	03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/14/2026	282	1,588,868	 5,627.3	196,470	.....	.....137,009	.....	.....164,438	.....	.....	.....(24,662)	.....	.....	.....	03
AUG 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/21/2024	.08/07/2025	7,060	2,781,773	394.04	73,152	.....	.....27,062	.....	.....61,125	.....	.....	.....(19,028)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/17/2026	208	1,225,218	 5,884.53	112,789	.....	.....78,796	.....	.....89,588	.....	.....	.....(14,099)	.....	.....	.....	03
AUG 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/21/2024	.08/08/2025	6,681	2,639,309	395.05	65,787	.....	.....24,457	.....	.....53,684	.....	.....	.....(17,063)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/21/2024	.08/14/2026	844	336,590	399.03	9,568	.....	.....6,663	.....	.....8,913	.....	.....	.....(1,199)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/21/2026	298	1,718,530	 5,771.72	181,904	.....	.....127,383	.....	.....148,352	.....	.....	.....(22,612)	.....	.....	.....	03
AUG 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/21/2024	.08/12/2025	8,030	3,177,679	395.72	76,680	.....	.....29,055	.....	.....61,850	.....	.....	.....(19,661)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03
AUG 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNBB6K528	.08/21/2024	.08/02/2027	7,692	3,053,580	396.99	111,608	.....	.....88,891	.....	.....108,991	.....	.....	.....(9,379)	.....	.....	.....	03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	International																		03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/06/2027	358	1,936,368	5,409.15	370,108		295,329		336,779			(31,015)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/14/2025	8,029	3,186,026	396.8	72,697		27,802		57,058			(18,535)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/02/2027	6,674	2,743,219	411.04	61,319		48,838		57,037			(5,153)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/09/2027	425	2,379,004	5,593.05	391,211		312,388		351,604			(32,692)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/14/2025	951	379,008	398.57	7,817		2,989		5,840			(1,993)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/03/2027	5,615	2,306,600	410.78	52,098		41,503		48,509			(4,374)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/12/2027	348	2,028,078	5,825.97	273,044		218,182		239,983			(22,754)				03
JUL 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.07/31/2026	700	276,299	394.55	9,321		6,435		8,896			(1,192)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/04/2027	6,585	2,671,300	405.67	72,618		57,865		68,965			(6,091)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/13/2027	383	2,155,217	5,620.74	347,450		277,703		311,243			(28,927)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/07/2026	5,359	2,119,467	395.53	69,034		47,868		65,617			(8,739)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/21/2024	.08/05/2027	14,732	5,827,347	395.57	223,433		178,081		219,003			(18,723)				03
Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/23/2024	.08/13/2027	334	1,973,842	5,913.78	245,835		196,486		213,703			(20,467)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/13/2027	66,637	7,020,899	105.36	179,521		143,484		93,097			(14,946)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/16/2027	29,504	3,088,440	104.68	87,095		69,660		46,969			(7,231)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/16/2027	48,697	5,134,640	105.44	129,876		103,877		67,139			(10,783)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/19/2027	42,987	4,501,168	104.71	126,511		101,255		68,157			(10,475)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/19/2027	35,087	3,700,292	105.46	93,402		74,756		48,275			(7,733)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/20/2027	45,313	4,744,715	104.71	133,401		106,795		71,886			(11,035)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/20/2027	113,559	11,977,106	105.47	302,068		241,821		156,044			(24,987)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/15/2025	44,806	4,694,337	104.77	90,150		34,732		17,778			(22,984)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/19/2025	15,169	1,591,075	104.89	29,837		11,701		5,811			(7,522)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/20/2025	34,259	3,596,176	104.97	66,257		26,096		12,661			(16,657)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/21/2025	14,194	1,488,637	104.88	28,033		11,088		5,548			(7,028)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/14/2026	13,746	1,441,218	104.85	35,024		24,424		15,410			(4,396)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/14/2026	17,748	1,874,373	105.61	39,933		27,847		16,331			(5,013)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/19/2026	15,236	1,601,626	105.12	37,252		26,056		16,053			(4,644)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/21/2026	4,741	497,996	105.04	11,753		8,230		5,111			(1,461)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/22/2024	.08/13/2027	50,841	5,319,468	104.63	150,997		120,686		81,540			(12,571)				03

STATEMENT AS OF MARCH 31, 2025 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)
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/22/2025	4,041	1,160,717	287.25	20,972		8,330		13,075			(5,243)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/14/2026	4,577	1,304,110	284.91	37,717		26,302		31,233			(4,734)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/20/2026	4,450	1,275,699	286.67	33,064		23,140		26,455			(4,116)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/14/2026	8,462	2,431,522	287.33	60,168		41,958		47,363			(7,552)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/18/2026	6,022	1,729,995	287.27	43,059		30,099		34,001			(5,375)				03
AUG 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/21/2026	3,934	1,131,339	287.56	27,697		19,396		21,727			(3,443)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/13/2027	8,893	2,535,141	285.06	84,665		67,669		72,333			(7,049)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/13/2027	9,249	2,657,944	287.39	78,335		62,610		64,978			(6,522)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/16/2027	11,655	3,324,521	285.24	110,025		88,000		93,882			(9,135)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/16/2027	9,053	2,604,229	287.66	75,775		60,606		62,607			(6,291)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/16/2027	7,753	2,276,525	293.63	47,138		37,702		35,542			(3,914)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/17/2027	10,194	2,986,539	292.97	64,324		51,459		49,061			(5,336)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/18/2027	4,906	1,441,498	293.83	29,533		23,632		22,196			(2,448)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/19/2027	6,041	1,725,001	285.53	56,306		45,065		47,851			(4,662)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/19/2027	11,762	3,387,387	287.99	96,920		77,572		79,719			(8,025)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/20/2027	22,794	6,520,668	286.07	206,969		165,689		174,664			(17,121)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/20/2027	33,221	9,580,463	288.39	268,090		214,619		219,462			(22,177)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/20/2027	6,826	2,012,513	294.83	38,840		31,093		28,721			(3,213)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/15/2025	15,199	4,341,913	285.68	89,823		34,606		61,248			(22,901)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/15/2025	4,367	1,255,719	287.55	21,878		8,429		13,160			(5,578)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/19/2025	4,852	1,387,774	286.05	27,896		10,940		18,702			(7,033)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/20/2025	7,278	2,081,158	285.95	42,285		16,654		28,546			(10,630)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	08/23/2024	08/21/2025	5,461	1,565,270	286.65	29,869		11,815		19,333			(7,488)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025	5,013	1,847,523	368.52	66,828		24,816		41,731			(17,586)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/06/2025			405.37	(2,958)		(1,098)		(78)			778				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025	6,458	2,378,970	368.35	86,802		32,392		54,614			(22,776)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025			398.94	(7,621)		(2,844)		(511)			2,000				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025	7,092	2,618,805	369.28	91,199		34,033		55,356			(23,930)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/27/2024	08/07/2025			406.21	(3,829)		(1,429)		(92)			1,005				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025	7,987	2,961,682	370.83	95,281			35,730		54,288			(24,928)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025			389.53	(22,922)			(8,596)		(4,404)			5,997				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025	3,750	1,390,745	370.9	44,583			16,719		25,322			(11,664)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025			393.15	(7,799)			(2,925)		(1,045)			2,041				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025	27,387	10,152,242	370.7	328,914			123,343		188,423			(86,053)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/08/2025			407.43	(12,872)			(4,827)		(265)			3,368				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/11/2025	3,472	1,287,003	370.72	41,764			15,887		23,999			(10,832)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/11/2025			392.14	(7,985)			(3,037)		(1,238)			2,071				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/12/2025	5,288	1,960,862	370.81	63,404			24,232		36,332			(16,398)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/12/2025			398.74	(6,557)			(2,506)		(495)			1,696				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/12/2025	5,974	2,218,142	371.29	69,957			26,737		39,254			(18,092)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/12/2025			408.42	(2,569)			(982)		(52)			664				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/13/2025	4,966	1,850,842	372.72	54,127			20,782		28,497			(13,958)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/13/2025			399.56	(5,661)			(2,174)		(397)			1,460				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/13/2025	6,639	2,478,500	373.34	70,105			26,917		35,802			(18,079)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/13/2025			410.67	(2,191)			(841)		(32)			565				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/14/2025	5,071	1,895,082	373.72	52,534			20,263		26,379			(13,509)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/14/2025			392.88	(11,054)			(4,264)		(1,650)			2,843				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/14/2025	15,793	5,901,370	373.67	164,089			63,292		82,580			(42,194)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/14/2025			410.46	(5,370)			(2,071)		(85)			1,381				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025	4,561	1,714,232	375.83	42,282			16,383		19,014			(10,842)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025			396.28	(7,252)			(2,810)		(771)			1,860				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025	3,005	1,128,216	375.44	28,458			11,026		13,075			(7,297)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025			405.56	(1,833)			(710)		(61)			470				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025	14,317	5,369,530	375.04	138,591			53,699		65,052			(35,536)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025			412.36	(4,009)			(1,553)		(47)			1,028				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025	14,920	5,610,252	376.02	136,966			53,070		60,896			(35,120)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/15/2025			413.62	(3,581)			(1,387)		(34)			918				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	08/27/2024	08/01/2025	4,336	1,611,586	371.68	49,256			17,832		26,715			(13,155)				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)
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)			(1,821)		(299)			1,343				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/18/2025	7,887	2,964,592	375.87	73,273			28,771		33,116			(18,629)				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)			(4,862)		(1,331)			3,148				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/04/2025	4,382	1,629,829	371.9	49,390			18,158		26,632			(13,074)				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)			(4,237)		(1,946)			3,051				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/05/2025	4,344	1,595,993	367.4	60,947			22,520		39,640			(16,086)				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)			(2,071)		(403)			1,479				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/05/2025	8,740	3,225,411	369.06	113,439			41,916		69,319			(29,940)				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)			(1,808)		(117)			1,292				03
AUG 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/27/2024	08/06/2025	5,428	1,996,003	367.71	75,126			27,898		48,357			(19,770)				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)			(3,427)		(955)			2,428				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			19,618		15,406			(3,686)				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			28,674		21,633			(5,388)				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			18,569		14,019			(3,439)				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			28,599		22,487			(5,644)				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			26,046		19,961			(5,129)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/02/2026	11,245	2,830,454	251.71	51,277			34,871		23,955			(6,867)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/08/2026	19,044	4,786,271	251.33	89,696			61,253		42,901			(11,907)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/10/2026	23,320	5,881,603	252.21	103,076			70,485		47,724			(13,642)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/14/2026	4,153	1,053,559	253.66	16,489			11,306		7,244			(2,170)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/17/2026	10,412	2,597,102	249.44	56,536			38,843		29,315			(7,406)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/17/2026	8,356	2,106,236	252.06	37,519			25,777		17,655			(4,915)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/22/2026	19,016	4,760,586	250.34	97,174			66,983		49,072			(12,638)				03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/03/2025	3,979	993,432	249.68	14,602			4,409		1,809			(4,267)				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													03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/22/2025	3,631	909,012	250.38	12,779			4,377		1,784			(3,517)				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													03
JUL 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	08/26/2024	07/31/2025	7,565	1,883,801	249.02	30,789			11,088		5,906			(8,247)				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													03

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AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/21/2025	3,256	1,230,431	377.85	28,233			11,389		11,067			(7,219)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/20/2027	9,380	3,531,975	376.54	145,954			117,600		93,572			(12,152)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/20/2027	9,393	3,572,690	380.37	130,652			105,271		79,220			(10,878)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/22/2025	5,456	2,061,245	377.77	47,579			19,274		18,800			(12,131)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2025	4,170	1,574,577	377.6	36,862			15,179		14,909			(9,293)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/23/2027	6,898	2,608,144	377.8	103,611			83,539		65,297			(8,602)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/23/2027	3,628	1,384,552	381.66	48,611			39,194		28,923			(4,036)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2025	4,182	1,590,012	380.19	31,993			13,174		11,009			(8,066)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/23/2027	4,793	1,879,893	392.2	46,015			37,100		22,883			(3,820)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/27/2025	3,388	1,286,738	379.74	26,633			11,010		9,474			(6,696)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/24/2027	4,798	1,836,419	382.73	62,233			50,188		36,446			(5,162)				03
AUG 25 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/28/2025	2,803	1,060,808	378.48	23,684			9,830		9,138			(5,937)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2027	10,938	4,127,937	377.4	166,364			134,224		105,491			(13,774)				03
AUG 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/24/2026	4,263	1,617,485	379.45	47,657			33,757		27,896			(5,957)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2027	6,099	2,325,229	381.23	82,889			66,876		49,673			(6,863)				03
AUG 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2026	3,694	1,398,282	378.49	42,929			30,442		25,643			(5,351)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/26/2027	4,773	1,872,615	392.34	45,677			36,853		22,686			(3,782)				03
AUG 26 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/28/2026	1,896	716,396	377.91	22,559			16,015		13,636			(2,804)				03
AUG 27 JPMorgan MOZA1C2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	08/29/2024	08/27/2027	4,754	1,794,278	377.44	72,258			58,311		45,794			(5,977)				03
AUG 27 JPMorgan MOZA1C2 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			86,763		64,545			(8,894)				03
AUG 27 JPMorgan MOZA1C2 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			43,248		26,752			(4,433)				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			9,484		3,961			(5,969)				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			13,438		6,200			(8,227)				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			17,777		8,644			(10,811)				03
AUG 25 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			13,977		6,766			(8,442)				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			23,528		15,076			(4,177)				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			16,343		9,745			(2,884)				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			26,877		16,958			(4,725)				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			18,317		11,599			(3,213)				03

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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			43,573		26,558			(7,629)				03
AUG 26 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			9,860		5,891			(1,726)				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			125,571		85,331			(12,975)				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			121,095		78,991			(12,513)				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			79,425		53,317			(8,179)				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			83,647		53,888			(8,614)				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			121,494		81,574			(12,468)				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			137,835		88,833			(14,145)				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			202,633		136,455			(20,771)				03
AUG 27 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			158,858		102,652			(16,284)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	08/29/2024	08/22/2025	28,254	2,967,198	105.02	52,354			21,269		10,314			(13,386)				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			59,410		54,092			(6,118)				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			33,051		27,149			(3,403)				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			19,255		15,182			(1,983)				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			17,953		15,599			(1,847)				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			16,469		13,598			(1,692)				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			15,372		12,119			(1,579)				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			88,949		83,837			(9,128)				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			124,976		113,290			(12,825)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/26/2027	3,275	968,939	295.9	19,549			15,787		12,775			(1,620)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/26/2027	3,200	951,470	297.34	17,600			14,213		11,175			(1,459)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/27/2027	26,738	7,688,339	287.54	247,597			199,991		187,282			(20,500)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/27/2027	25,546	7,412,831	290.18	207,175			167,341		150,350			(17,153)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/27/2027	5,238	1,551,174	296.15	30,851			24,919		20,066			(2,554)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/22/2025	6,360	1,821,052	286.32	41,532			16,872		23,733			(10,619)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/26/2025	7,279	2,098,503	288.29	40,399			16,682		20,197			(10,213)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/27/2025	9,339	2,688,794	287.91	53,606			22,223		27,659			(13,514)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/28/2025	6,568	1,893,131	288.25	36,648			15,253		18,467			(9,213)				03
AUG 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	08/30/2024	08/29/2025	7,294	2,109,590	289.21	37,493			15,666		17,539			(9,399)				03

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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		20,668		19,932			(3,647)				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		25,509		25,505			(4,484)				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		54,547		51,124			(9,551)				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		26,163		24,920			(4,599)				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		37,134		36,466			(6,502)				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		115,808		109,874			(11,925)				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		94,266		296,261			(62,382)				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		6,033.96						(71,401)							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		53,531		157,779			(35,425)				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		6,078.79						(31,087)							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		44,627		140,039			(28,895)				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		6,029.12						(34,230)							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		33,276		125,999			(21,392)				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		5,947.09						(47,186)							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		59,668		182,292			(38,358)				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		6,064.79						(44,777)							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		45,972		141,819			(29,344)				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		6,047.06						(34,743)							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		27,829		135,256			(17,638)				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		5,872.63						(69,603)							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		45,511		130,847			(28,845)				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		6,105.76						(27,738)							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		40,295		54,449			(7,167)				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		32,694		163,048			(20,577)				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		5,834.48						(84,744)							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		104,148		319,358			(65,548)				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		6,049.61						(78,686)							03

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AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/06/2025	434	2,264,024	5,219.05	114,107		43,781		244,818			(31,026)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/06/2025			5,597.04					(123,748)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/07/2025	643	3,341,733	5,195.48	114,084		43,984		375,869			(30,926)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/07/2025			5,440.55					(253,622)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/07/2025	952	4,948,457	5,196.54	314,836		121,383		555,652			(85,347)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/07/2025			5,679.93					(223,927)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025	530	2,828,255	5,336.23	72,818		28,209		251,057			(19,681)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025			5,535.19					(174,217)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025	572	3,049,461	5,330.48	124,897		48,383		273,521			(33,756)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025			5,656.93					(143,065)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025	547	2,916,216	5,332.46	147,893		57,292		260,637			(39,971)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025			5,748.68					(107,903)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025	577	3,080,756	5,337.6	171,861		66,577		272,792			(46,449)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/08/2025			5,805.33					(96,736)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/11/2025	394	2,092,407	5,312.97	120,150		47,202		195,063			(32,183)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/11/2025			5,786.49					(71,162)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/12/2025	498	2,650,923	5,324.85	144,269		56,937		242,553			(38,529)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/12/2025			5,774.27					(93,705)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/13/2025	528	2,840,419	5,375.61	145,762		57,787		237,567			(38,812)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/13/2025			5,815.43					(88,841)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/14/2025	396	2,149,912	5,425.92	92,876		36,986		163,714			(24,657)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/14/2025			5,803.47					(69,409)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/14/2025	479	2,607,371	5,442.34	137,384		54,710		192,216			(36,474)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.09/05/2024	.08/14/2025			5,930.52					(55,764)							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	480	2,665,119	5,548.17	61,097		24,439		157,653			(16,173)				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			5,756.37					(96,596)							03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 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			48,720		202,887			(32,241)				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						(83,357)							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			62,751		212,115			(41,526)				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						(60,687)							03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2025	2,229	234,295	105.09	3,803			1,642		856			(954)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	08/28/2026	14,462	1,516,013	104.83	34,520			24,712		16,587			(4,327)				03
AUG 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	08/28/2026	12,699	1,340,525	105.56	26,821			19,200		12,089			(3,362)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/02/2026	10,880	1,149,544	105.66	22,651			16,260		10,166			(2,820)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2026	11,216	1,177,528	104.99	26,144			18,777		12,451			(3,250)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2026	4,238	445,957	105.22	9,511			6,831		4,440			(1,182)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	08/27/2027	64,048	6,713,524	104.82	175,428			142,353		99,949			(14,592)				03
AUG 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	08/27/2027	65,293	6,894,270	105.59	160,947			130,602		88,079			(13,387)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2027	34,694	3,627,555	104.56	98,599			80,129		57,016			(8,149)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2027	65,264	6,874,210	105.33	167,140			135,830		92,929			(13,813)				03
AUG 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	08/29/2025	45,925	4,819,875	104.95	80,461			34,094		18,312			(20,456)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/04/2024	09/03/2025	26,000	2,724,245	104.78	47,657			20,576		11,698			(11,948)				03
AUG 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/29/2025	481	2,749,084	5,719.87	137,558			58,453		113,941			(35,072)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	09/03/2025	427	2,442,444	5,725.91	121,403			52,563		102,013			(30,520)				03
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	09/05/2025	309	1,726,674	5,587.76	112,956			49,261		100,667			(28,239)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/24/2026	229	1,368,408	5,966.2	89,067			63,709		89,430			(11,243)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/28/2026	374	2,146,260	5,739.89	190,587			136,627		195,221			(23,923)				03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/28/2026	219	1,301,187	5,934.99	89,296			64,014		89,753			(11,209)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	09/03/2026	286	1,638,408	5,719.9	149,802			107,742		154,161			(18,648)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	09/04/2026	114	630,787	5,537.59	71,689			51,589		74,522			(8,912)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/20/2027	28	158,065	5,677.61	20,490			16,617		21,750			(1,717)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/23/2027	238	1,426,942	6,007.67	133,897			108,659		141,318			(11,189)				03
AUG 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	09/06/2024	08/26/2027	324	1,791,234	5,528.33	266,304			216,249		283,875			(22,192)				03

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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		114,834		148,944			(11,785)				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		227,351		297,765			(23,305)				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		91,826		119,033			(9,413)				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		146,092		189,010			(14,975)				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		144,317		187,058			(14,743)				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		241,666		316,919			(24,576)				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		311,506		404,617			(31,679)				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		134,442		174,117			(13,672)				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		36,672		71,228			(22,453)				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		28,896		55,421			(17,572)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/01/2027	3,981	1,187,879	298.36	20,225		16,445		12,910			(1,676)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/02/2027	3,096	920,791	297.39	16,627		13,522		10,839			(1,377)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2027	21,335	6,167,663	289.09	179,852		146,295		135,562			(14,877)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2027	38,852	11,323,024	291.44	289,836		235,758		210,626			(23,975)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2027	3,544	1,058,132	298.58	17,790		14,471		11,312			(1,472)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2027	4,427	1,328,683	300.15	20,230		16,456		12,455			(1,673)				03
AUG 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/29/2025	11,953	3,460,389	289.51	56,894		24,176		27,290			(14,506)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2025	8,533	2,469,534	289.42	41,298		17,881		20,207			(10,382)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/04/2025	6,077	1,760,351	289.69	28,743		12,490		13,796			(7,206)				03
SEP 25 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/05/2025	4,521	1,306,803	289.03	22,742		9,918		11,517			(5,686)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/05/2025	1,484	432,616	291.44	5,967		2,602		2,475			(1,492)				03
AUG 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/28/2026	3,316	960,203	289.55	22,484		16,118		15,508			(2,822)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/31/2026	4,058	1,179,145	290.57	25,809		18,532		17,368			(3,226)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/04/2026	5,046	1,464,999	290.35	32,645		23,492		22,123			(4,058)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/02/2026	3,300	960,244	290.99	20,460		14,707		13,621			(2,550)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/03/2026	3,364	972,756	289.15	23,482		16,889		16,396			(2,923)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/30/2027	8,016	2,313,202	288.59	69,174		56,220		52,538			(5,743)				03
Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/30/2027	9,046	2,633,512	291.13	68,477		55,653		49,992			(5,685)				03

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AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/30/2027	3,254	969,080	297.79	17,052		13,859		11,015			(1,416)				03
AUG 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	08/30/2027	3,501	1,046,818	299.02	17,084		13,885		10,750			(1,418)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/06/2024	09/01/2027	3,073	898,794	292.52	21,631		17,588		15,429			(1,793)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/27/2027	4,123	1,556,283	377.45	56,240		45,721		39,702			(4,687)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/27/2027	4,660	1,775,725	381.07	56,803		46,179		38,250			(4,734)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/29/2025	4,344	1,635,729	376.51	33,105		14,107		17,723			(8,464)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/30/2027	3,606	1,361,630	377.55	49,084		39,929		34,640			(4,079)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2025	6,038	2,285,576	378.51	41,242		17,906		20,157			(10,397)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/30/2027	5,685	2,169,149	381.57	68,331		55,586		45,716			(5,679)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/05/2025	3,271	1,226,800	375.05	27,379		11,973		15,899			(6,864)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/05/2025	5,757	2,169,702	376.88	43,408		18,983		23,165			(10,882)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/31/2027	3,170	1,239,473	390.98	28,024		22,802		16,237			(2,327)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/08/2025	1,137	433,018	380.94	6,752		2,984		2,926			(1,679)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/02/2027	4,895	1,902,141	388.61	46,940		38,209		28,268			(3,890)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	08/28/2026	5,323	2,017,333	378.96	52,382		37,604		36,017			(6,584)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2027	11,607	4,358,997	375.56	167,948		136,738		121,513			(13,906)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2026	4,356	1,648,949	378.53	43,823		31,562		30,418			(5,463)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2027	13,045	4,947,152	379.24	168,932		137,539		116,646			(13,987)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2027	4,870	1,850,264	379.97	61,648		50,192		42,163			(5,104)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/04/2026	6,599	2,486,337	376.76	71,338		51,407		51,034			(8,880)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/03/2027	3,816	1,493,589	391.45	33,271		27,089		19,131			(2,755)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/08/2026	2,650	1,000,583	377.59	27,798		20,074		19,636			(3,441)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/07/2027	3,029	1,160,751	383.19	34,745		28,312		22,743			(2,866)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/09/2024	09/08/2027	5,485	2,134,755	389.21	51,722		42,154		30,921			(4,263)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025	5,192	1,957,841	377.12	38,106		16,222		19,740			(9,799)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025			385.83	(6,438)		(2,741)		(1,217)			1,655				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025	5,296	1,996,770	377.03	39,032		16,616		20,338			(10,037)				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025			410.29	(1,271)		(541)		(50)			327				03
AUG 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025	6,452	2,433,838	377.2	47,102		20,052		24,318			(12,112)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/28/2025			414.92	(839)			(357)		(18)			216			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025	7,748	2,926,244	377.67	55,089			23,542		27,825			(14,125)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025			396.56	(8,988)			(3,841)		(1,607)			2,305			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025	5,028	1,898,826	377.63	35,852			15,321		18,138			(9,193)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025			407.54	(1,710)			(731)		(97)			438			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025	14,462	5,459,626	377.52	103,836			44,374		52,813			(26,625)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025			415.16	(1,880)			(803)		(40)			482			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/19/2025	6,500	2,447,416	376.54	48,683			19,987		25,438			(12,849)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/19/2025			395.31	(8,190)			(3,362)		(1,441)			2,162			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025	25,160	9,504,512	377.77	177,878			76,016		89,342			(45,610)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/29/2025			415.55	(3,019)			(1,290)		(62)			774			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/19/2025	11,371	4,281,120	376.48	85,513			35,108		44,803			(22,569)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/19/2025			413.39	(1,706)			(700)		(33)			450			03	
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	09/02/2025	5,986	2,260,769	377.7	42,797			18,566		21,786			(10,850)			03	
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	09/02/2025			398.63	(5,686)			(2,467)		(893)			1,442			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/20/2025	6,148	2,313,725	376.35	46,600			19,212		24,672			(12,263)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/20/2025			396.26	(7,070)			(2,915)		(1,150)			1,861			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/20/2025	13,918	5,240,018	376.49	104,664			43,151		54,994			(27,543)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/20/2025			413.69	(2,088)			(861)		(39)			549			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/21/2025	4,646	1,750,994	376.9	34,146			14,136		17,601			(8,960)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/21/2025			401.81	(2,927)			(1,212)		(273)			768			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/21/2025	13,567	5,118,049	377.24	97,819			40,496		49,460			(25,667)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/21/2025			414.96	(1,628)			(674)		(28)			427			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025	4,411	1,668,036	377.72	30,920			12,853		15,285			(8,089)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025			397.93	(4,278)			(1,779)		(612)			1,119			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025	6,206	2,337,810	376.69	46,298			19,246		24,169			(12,113)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025			409.51	(1,614)			(671)		(58)			422			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025	10,353	3,892,807	376.02	80,233			33,353		43,396			(20,991)			03	
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFUS7RNE97	09/10/2024	08/22/2025			413.62	(1,553)			(646)		(32)			406			03	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	08/22/2025	24,711	9,339,943	377.96	170,756			70,983		83,290			(44,675)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/22/2025			415.74	(2,718)			(1,130)		(42)			711				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/25/2025	6,092	2,302,058	377.91	42,458			17,864		20,934			(11,012)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/25/2025			396.46	(7,005)			(2,947)		(1,201)			1,817				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025	4,771	1,800,451	377.4	34,301			14,489		17,446			(8,871)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025			396.85	(5,295)			(2,237)		(887)			1,370				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025	4,217	1,592,039	377.51	30,153			12,737		15,232			(7,798)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025			411.29	(886)			(374)		(29)			229				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025	9,835	3,712,955	377.54	70,121			29,620		35,402			(18,135)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/26/2025			415.29	(1,180)			(499)		(23)			305				03
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			14,687		17,480			(8,931)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/27/2025			398.17	(4,712)			(1,998)		(708)			1,215				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/27/2025	11,909	4,497,734	377.66	84,557			35,858		42,473			(21,806)				03
AUG 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/10/2024	08/27/2025			414.99	(1,548)			(657)		(31)			399				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/23/2027	10,444	4,311,686	412.85	95,226			77,421		84,564			(7,972)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/24/2027	6,039	2,502,729	414.44	52,067			42,340		45,988			(4,355)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/25/2027	4,788	1,978,975	413.35	42,907			34,899		38,080			(3,586)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/26/2027	6,767	2,693,680	398.09	99,759			81,158		93,385			(8,329)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/26/2027	7,559	3,040,124	402.21	98,148			79,847		90,670			(8,194)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/26/2027	4,849	1,998,788	412.23	45,253			36,815		40,297			(3,778)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/26/2027	4,162	1,732,820	416.34	33,633			27,362		29,438			(2,808)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/15/2025	7,219	2,867,084	397.18	67,479			27,232		49,886			(18,021)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/20/2025	7,048	2,810,424	398.73	60,934			25,122		43,528			(16,035)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/16/2027	9,762	3,900,899	399.62	136,827			111,076		127,398			(11,530)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/21/2025	4,437	1,772,928	399.57	36,690			15,190		25,605			(9,627)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/16/2027	5,164	2,119,991	410.52	50,733			41,185		45,493			(4,275)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/22/2025	7,840	3,130,593	399.32	65,807			27,356		46,360			(17,217)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/17/2027	6,080	2,506,532	412.23	56,384			45,782		50,197			(4,747)				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Index		Index	International	09/09/2024	08/26/2025	3,193	1,277,687	400.2	25,630			10,827		17,758			(6,629)				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)
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/18/2027	4,587	1,887,356	411.42	43,805			35,576		39,103			(3,685)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/18/2026	4,269	1,701,489	398.59	51,648			36,923		46,162			(6,593)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/19/2027	7,804	3,118,363	399.6	109,541			88,983		102,041			(9,205)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/25/2026	6,407	2,560,934	399.7	74,598			53,539		66,345			(9,430)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/19/2027	4,125	1,704,793	413.25	36,971			30,033		32,778			(3,107)				03
AUG 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/26/2026	2,719	1,085,278	399.08	32,454			23,305		28,972			(4,097)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/20/2027	5,727	2,277,060	397.63	85,429			69,411		80,041			(7,172)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/13/2027	8,514	3,396,594	398.93	121,686			98,720		113,570			(10,283)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/20/2027	17,763	7,141,013	402.02	231,361			187,981		213,820			(19,424)				03
AUG 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/09/2024	08/23/2027	7,089	2,841,002	400.77	96,097			78,129		89,254			(8,045)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/09/2026	20,971	2,195,662	104.7	52,721			38,197		25,205			(6,536)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	09/10/2024	09/09/2026	3,263	343,824	105.38	7,335			5,314		3,309			(909)				03
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			19,265		12,796			(1,964)				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			187,341		130,322			(19,052)				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			244,107		162,888			(24,824)				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			177,994		123,311			(17,979)				03
SEP 27 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			145,851		97,208			(14,732)				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			14,098		7,832			(8,133)				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			37,105		20,644			(21,270)				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			44,740		24,576			(25,010)				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			71,442		46,885			(12,341)				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			22,115		13,974			(3,820)				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			31,699		25,378			(6,558)				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			131,102		99,949			(14,804)				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			40,198		33,333			(8,279)				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			159,012		119,081			(17,934)				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			138,734		112,466			(15,865)				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			42,035		27,122			(4,741)				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			135,298		110,925			(15,202)				03

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JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/11/2027	27,430	10,529,211	383.86	314,346			252,296		186,809			(28,348)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/11/2027	19,082	7,402,838	387.94	190,824			153,157		105,714			(17,209)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/06/2025	6,437	2,448,987	380.44	37,079			9,305		7,911			(12,688)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	05/28/2027	42,223	16,275,549	385.47	455,160			364,035		262,130			(41,630)				03
JUN 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/12/2025	6,292	2,397,973	381.14	34,981			9,363		7,364			(11,704)				03
MAY 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	05/28/2027	7,122	2,800,320	393.21	58,683			46,934		29,242			(5,367)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/01/2027	13,157	5,051,101	383.92	149,723			119,869		88,627			(13,639)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	05/29/2026	6,241	2,380,738	381.49	55,791			38,064		31,836			(8,099)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/01/2027	5,913	2,322,678	392.81	49,551			39,671		24,953			(4,514)				03
MAY 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	05/29/2026	6,587	2,552,094	387.42	44,729			30,516		21,843			(6,493)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/04/2027	13,864	5,240,882	378.01	190,913			152,961		124,078			(17,338)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/04/2027	28,852	11,100,984	384.75	319,974			256,366		186,906			(29,059)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/04/2026	6,691	2,550,480	381.2	60,952			41,771		35,148			(8,763)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/04/2027	8,525	3,300,566	387.16	87,126			69,806		48,849			(7,913)				03
JUN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/05/2026	7,577	2,904,224	383.32	62,809			43,075		34,432			(9,016)				03
JUN 27 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Call	Index		Index	NA	09/12/2024	06/04/2027	6,764	2,659,510	393.2	56,072			44,925		28,025			(5,092)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/04/2026	12,471	3,595,554	288.31	99,395			72,224		65,422			(12,476)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/09/2026	5,688	1,654,583	290.91	38,676			28,177		23,841			(4,821)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/04/2026	6,995	2,032,692	290.59	48,406			35,173		30,011			(6,076)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/10/2026	5,955	1,727,016	290.03	42,873			31,251		27,046			(5,337)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/08/2026	5,088	1,477,949	290.49	35,513			25,859		22,131			(4,433)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/11/2026	6,934	2,000,583	288.51	54,780			39,950		35,993			(6,810)				03
SEP 26 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/11/2026	7,555	2,196,503	290.72	52,132			38,019		32,289			(6,481)				03
AUG 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	08/06/2027	905	254,776	281.48	11,568			9,414		9,071			(989)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/03/2027	7,756	2,237,334	288.45	72,212			59,119		51,395			(6,012)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/03/2027	9,530	2,772,162	290.88	78,529			64,291		53,695			(6,538)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/07/2027	7,479	2,204,512	294.75	50,335			41,243		32,111			(4,175)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/08/2027	9,706	2,883,310	297.05	57,559			47,171		35,083			(4,770)				03
SEP 27 NYSE Zebra2	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
Edge Call	Index		Index	UBS AG	09/13/2024	09/09/2027	8,112	2,346,770	289.29	72,604			59,513		51,035			(6,011)				03

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SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/09/2027	18,810	5,487,489	291.74	148,595		121,802		100,258			(12,303)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/09/2027	9,238	2,765,887	299.41	47,944		39,299		27,767			(3,970)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/10/2027	22,292	6,439,861	288.89	203,524		166,859		144,050			(16,836)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/10/2027	34,166	9,952,252	291.29	276,404		226,611		187,972			(22,864)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/10/2027	5,965	1,786,601	299.52	30,779		25,234		17,790			(2,546)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/05/2025	6,221	1,793,417	288.27	37,141		16,519		17,925			(9,469)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/09/2025	10,729	3,107,988	289.69	56,969		25,692		24,867			(14,362)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/10/2025	15,067	4,365,243	289.73	79,702		36,066		34,827			(20,037)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/11/2025	5,286	1,530,996	289.64	28,226		12,816		12,451			(7,076)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/12/2025	6,639	1,919,698	289.17	36,977		16,845		16,961			(9,244)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/13/2024	09/12/2025	575	166,880	290.2	2,927		1,333		1,237			(732)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/08/2025	1,175	829,785	706.32	54,722		21,788		45,468			(15,201)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/08/2025			772.52												03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/15/2025	1,591	1,157,454	727.3	59,695		24,527		34,245			(16,231)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/15/2025			785.79												03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/22/2025	1,561	1,167,180	747.66	42,306		17,899		16,832			(11,265)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/22/2025			793.09												03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/29/2025	1,379	1,036,995	752.1	39,310		17,091		14,928			(10,255)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/29/2025			805.04												03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2025	1,004	739,348	736.27	38,159		17,257		18,111			(9,647)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	09/09/2025			804.19												03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	09/15/2025	745	553,007	742.63	26,897		12,408		11,658			(6,687)				03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	09/15/2025			811.47												03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/01/2025	2,006	1,459,347	727.48	72,418		27,871		41,934			(20,560)				03
AUG 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/16/2024	08/01/2025			782.68												03
SEP 25 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2024	09/15/2025	103,401	34,640,513	335.01	831,348		384,585		213,327			(207,261)				03
SEP 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/17/2024	09/15/2026	21,814	7,307,784	335.01	245,840		180,147		123,329			(30,476)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/17/2024	09/15/2025	168,910	63,898,819	378.3	1,439,117		665,741		606,342			(358,783)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/17/2024	09/15/2026	18,343	6,939,108	378.3	215,712		158,070		131,456			(26,741)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	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			297,307		92,950			(160,225)				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			334,648		215,252			(33,765)				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			303,262		187,102			(30,598)				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			154,178		97,608			(15,504)				03
SEP 25 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			91,433		55,460			(9,194)				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			20,988		10,163			(11,660)				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			9,760		4,862			(5,389)				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			28,832		13,006			(15,823)				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			17,194		6,874			(9,436)				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			18,800		11,089			(3,211)				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			34,167		20,449			(5,824)				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			38,507		21,676			(6,564)				03
SEP 27 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			19,149		10,597			(3,240)				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			22,894		14,850			(2,313)				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			26,629		16,738			(2,690)				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			67,968		47,468			(11,948)				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			18,660		12,805			(3,274)				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			82,935		58,193			(14,522)				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			19,769		13,834			(3,661)				03
JUL 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	07/31/2026	8,180	2,044,876	249.98	47,445			33,909		22,280			(6,279)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/04/2026	7,767	1,928,014	248.22	50,876			36,446		25,523			(6,694)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/05/2026	10,746	2,624,820	244.25	90,700			65,013		51,567			(11,917)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/07/2026	7,989	1,957,975	245.09	63,990			45,920		35,587			(8,383)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/12/2026	7,191	1,764,427	245.35	56,813			40,885		31,461			(7,389)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/14/2026	11,525	2,848,163	247.13	81,366			58,621		42,735			(10,552)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/19/2026	14,580	3,606,417	247.35	101,624			73,419		53,290			(13,085)				03
AUG 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/21/2026	11,877	2,955,399	248.83	75,183			54,376		37,642			(9,653)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/08/2025	4,338	1,060,998	244.61	29,365			11,728		9,307			(8,182)				03
AUG 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	09/16/2024	08/08/2025			268.47						(4)							03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	09/16/2024	4,282	1,056,763	246.77	24,367			10,042		6,261			(6,645)				03
AUG 25 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	09/16/2024			271.02						(2)							03
AUG 25 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	09/16/2024	8,205	2,033,010	247.78	43,240			18,855		10,687			(11,313)				03
AUG 25 Global H-Factor Index	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	09/16/2024			272.36						(3)							03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	7,277,080	7,277,080	5,626.02	297,633			138,068		244,358			(74,408)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	124,227,669	124,227,669	5,626.02	4,658,538			2,161,044		4,025,943			(1,164,634)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	90,712,883	90,712,883	5,626.02	3,964,153			1,838,927		3,113,839			(991,038)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	5,564,327	5,564,327	5,626.02	257,072			119,253		193,551			(64,268)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	26,030,693	26,030,693	5,626.02	1,218,236			565,126		907,585			(304,559)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	24,791,861	24,791,861	5,626.02	1,271,822			589,984		874,970			(317,956)				03
SEP 25 IUL Rainbow	YAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	OZ3V05H267GRS05BHJ91	09/18/2024	20,888,034	20,888,034	5,626.02	1,175,996			545,532		739,037			(293,999)				03
SEP 25 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0IP21HZNB6K528	09/17/2024	123,311	12,955,053	105.06	239,347			109,952		51,008			(60,339)				03
SEP 26 FIA New Horizon Options	YAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LR0IP21HZNB6K528	09/17/2024	3,570	375,014	105.06	9,020			6,619		3,954			(1,120)				03
SEP 25 Global H-Factor Index	YAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUWISFPUBMPRO8K5P83	09/17/2024	271,561	67,751,674	249.49	1,200,298			556,805		279,962			(300,075)				03
SEP 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	879	5,268,271	5,991.71	258,986			121,150		106,113			(65,291)				03
SEP 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	982	6,079,762	6,188.62	191,737			89,692		55,470			(48,337)				03
SEP 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	137	854,495	6,230.82	24,112			11,279		6,638			(6,079)				03
SEP 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	2,064	12,887,871	6,244.88	353,108			165,179		94,755			(89,019)				03
SEP 25 IUL Call	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	280	1,750,002	6,258.95	45,938			21,489		12,169			(11,581)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	10,159	57,153,781	5,626.02	5,362,889			2,508,690		3,171,099			(1,351,989)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024			5,949.85	(3,224,760)			(1,508,501)		(1,403,798)			812,965				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	527	2,996,834	5,682.28	257,514			120,462		146,345			(64,919)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024			6,047.97	(138,975)			(65,011)		(52,295)			35,036				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	10,176	57,251,505	5,626.02	5,371,768			2,512,844		3,176,521			(1,354,227)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024			6,053.6	(2,645,665)			(1,237,608)		(988,408)			666,974				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	1,287	7,238,100	5,626.02	678,465			317,377		401,596			(171,042)				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024			6,118.3	(292,992)			(137,058)		(97,165)			73,863				03
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	147	829,068	5,654.15	74,441			34,822		43,199			(18,767)				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)
SEP 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	09/19/2024	09/15/2025		6,137.99	(31,996)			(14,967)		(10,201)			8,066				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		189,860		242,988			(102,320)				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		6,146.43	(161,185)			(75,400)		(52,234)			40,635				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		1,036,319		1,309,802			(558,495)				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		6,188.62	(815,524)			(381,492)		(236,923)			205,594				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		1,188,998		1,521,101			(640,777)				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		6,202.69	(885,825)			(414,377)		(261,544)			223,317				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		41,883		52,573			(22,572)				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		6,315.21	(24,590)			(11,503)		(6,226)			6,199				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		355,070		449,096			(191,355)				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		6,385.53	(172,998)			(80,926)		(37,428)			43,613				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		53,251		52,174			(9,009)				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		137,908		174,427			(74,322)				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		5,901.69	(193,713)			(90,617)		(89,318)			48,835				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/04/2025	651	244,913	376.32	6,489		2,925		2,769			(1,688)				03
SEP 26 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/18/2026	2,380	906,975	381.01	26,447		19,516		14,610			(3,283)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/03/2027	3,792	1,433,289	377.98	58,851		48,450		35,819			(4,927)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/09/2025	7,002	2,634,431	376.25	70,438		32,309		30,526			(18,061)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/09/2027	6,718	2,520,440	375.2	113,057		93,186		71,601			(9,413)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/12/2025	5,933	2,236,485	376.96	57,728		26,744		24,274			(14,677)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/09/2027	8,533	3,233,487	378.92	129,111		106,418		77,652			(10,749)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/16/2025	9,596	3,644,118	379.74	80,705		37,873		29,517			(20,289)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/10/2027	15,849	5,955,561	375.78	262,610		216,496		164,974			(21,844)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/17/2025	5,256	1,999,592	380.45	42,520		20,016		14,982			(10,660)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/10/2027	10,040	3,812,114	379.71	148,485		122,411		88,304			(12,351)				03
SEP 25 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/18/2025	2,324	882,662	379.79	19,546		9,230		7,170			(4,886)				03
SEP 27 JPMorgan MOZAIC2 Call	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57RNE97	09/19/2024	09/10/2027	8,112	3,128,138	385.64	100,340		82,720		54,429			(8,346)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/11/2026	6,900	2,604,055	377.42	87,625			64,437		51,763			(10,984)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/13/2027	5,350	2,023,692	378.27	82,655			68,181		50,192			(6,856)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/11/2026	4,906	1,862,653	379.68	57,153			42,029		32,314			(7,164)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/13/2027	5,298	2,024,128	382.05	73,219			60,398		42,069			(6,073)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	09/19/2024	09/17/2026	5,211	1,983,712	380.71	58,515			43,159		32,518			(7,274)				03
SEP 27 JPMorgan MOZAIC2 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			50,134		30,119			(5,036)				03
SEP 27 JPMorgan MOZAIC2 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			129,395		91,765			(12,968)				03
SEP 27 JPMorgan MOZAIC2 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			65,633		48,292			(6,571)				03
SEP 27 JPMorgan MOZAIC2 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			63,288		44,061			(6,336)				03
SEP 27 JPMorgan MOZAIC2 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			62,618		37,091			(6,269)				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			375,205		383,766			(38,156)				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			289,599		299,492			(29,252)				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			280,149		292,228			(28,266)				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			203,635		203,715			(20,546)				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			247,925		246,082			(25,015)				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			266,442		272,784			(26,793)				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			221,219		213,990			(22,245)				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			246,132		248,401			(24,668)				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			325,614		343,621			(32,598)				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			209,479		210,320			(20,971)				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			261,579		253,778			(26,187)				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			81,617		111,026			(45,910)				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			116,896		161,086			(64,942)				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			68,100		86,887			(37,601)				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			112,623		145,398			(61,806)				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			65,565		77,645			(35,124)				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			94,574		120,843			(50,068)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEP 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	181	1,058,362	5,861.88	63,068		29,957		32,980			(15,767)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/08/2026	322	1,797,440	5,574.84	250,375		184,099		204,096			(31,560)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/11/2026	400	2,263,802	5,652.58	291,817		214,895		234,423			(36,630)				03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	09/20/2024	09/11/2026	307	1,828,537	5,956.73	166,709		122,765		124,852			(20,926)				03
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		139,202		143,795			(23,505)				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		183,822		190,737			(30,981)				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		90,083		94,157			(15,154)				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		22,113		19,536			(3,734)				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		53,710		46,414			(9,155)				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		22,918		19,250			(3,863)				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		25,433		22,209			(4,303)				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		24,846		21,894			(4,180)				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		21,184		18,316			(3,564)				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		32,750		28,618			(3,308)				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		101,911		89,732			(10,248)				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		145,435		122,782			(14,625)				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		26,809		19,689			(2,696)				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		37,130		28,125			(3,730)				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		26,536		19,899			(2,662)				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		78,062		67,599			(7,824)				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		84,736		70,425			(8,493)				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		19,515		14,296			(1,956)				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		167,762		147,757			(16,795)				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		161,917		137,378			(16,210)				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		39,839		28,610			(3,988)				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		9,886		9,798			(5,425)				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		9,449		8,331			(5,185)				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		16,829		15,161			(9,016)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	09/20/2024	09/17/2025	6,096	1,772,354	290.75	27,980		13,208		12,194			(7,034)				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		17,961		17,816			(9,509)				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		15,507		15,402			(8,162)				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		12,597		10,374			(6,630)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/17/2026	20,581	2,167,978	105.34	52,069		38,565		21,308			(6,500)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/18/2026	14,684	1,543,824	105.14	38,368		28,431		16,004			(4,783)				03
SEP 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/18/2026	25,664	2,715,981	105.83	59,976		44,442		23,479			(7,476)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/13/2027	15,649	1,644,135	105.06	46,667		38,601		23,590			(3,882)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/16/2027	39,492	4,148,677	105.05	118,003		97,665		59,735			(9,788)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/16/2027	95,612	10,118,637	105.83	257,484		213,106		124,819			(21,358)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/17/2027	157,579	16,571,016	105.16	464,070		384,161		233,661			(38,459)				03
SEP 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/17/2027	165,408	17,524,946	105.95	438,330		362,854		211,149			(36,326)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/04/2025	590	61,425	104.14	1,467		667		364			(385)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/16/2025	31,728	3,340,024	105.27	62,504		29,580		12,120			(15,846)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/17/2025	36,609	3,857,905	105.38	70,437		33,438		13,314			(17,807)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/18/2025	29,599	3,116,477	105.29	58,192		27,710		11,337			(14,670)				03
SEP 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	09/23/2024	09/19/2025	36,516	3,848,779	105.4	70,111		33,489		13,319			(17,626)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/09/2025	8,238	3,090,500	375.17	88,637		41,125		40,054			(22,989)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/09/2025			404.42	(7,167)		(3,325)		(433)			1,859				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/10/2025	11,618	4,355,450	374.88	126,987		59,115		58,300			(32,842)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/10/2025			406.84	(7,784)		(3,624)		(369)			2,013				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/10/2025	8,284	3,109,351	375.35	88,389		41,147		39,684			(22,859)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/10/2025			412.88	(2,817)		(1,311)		(64)			728				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/11/2025	6,469	2,431,056	375.82	67,404		31,481		29,649			(17,382)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/11/2025			396.05	(12,937)		(6,042)		(1,813)			3,336				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/11/2025	9,218	3,464,523	375.84	95,960		44,818		42,166			(24,746)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/11/2025			411.95	(3,503)		(1,636)		(92)			903				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/12/2025	8,198	3,100,833	378.25	75,174		35,224		29,234			(19,331)				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	09/25/2024	09/12/2025			397.57	(14,264)		(6,684)		(1,774)			3,668				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/12/2025	9,945	3,754,256	377.5	94,975			44,503		38,442			(24,422)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/12/2025			406.41	(7,061)			(3,309)		(365)			1,816				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/12/2025	28,163	10,645,179	377.98	262,201			122,860		103,412			(67,423)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/12/2025			415.56	(7,041)			(3,299)		(119)			1,811				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/15/2025	5,424	2,051,273	378.17	50,174			23,737		19,746			(12,792)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/15/2025			397.5	(9,601)			(4,542)		(1,246)			2,448				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/16/2025	6,455	2,443,445	378.54	58,546			27,785		22,667			(14,885)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/16/2025			397.84	(11,102)			(5,269)		(1,416)			2,823				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/16/2025	7,974	3,017,951	378.49	72,560			34,435		28,152			(18,448)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/16/2025			409.97	(3,907)			(1,854)		(147)			993				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025	7,701	2,915,104	378.55	69,922			33,287		27,119			(17,727)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025			397.51	(13,707)			(6,525)		(1,820)			3,475				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025	6,742	2,550,833	378.33	61,962			29,498		24,313			(15,709)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025			407.75	(4,248)			(2,022)		(209)			1,077				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025	10,920	4,133,726	378.53	99,267			47,257		38,542			(25,166)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/17/2025			416.45	(2,512)			(1,196)		(44)			637				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/03/2025	7,235	2,717,826	375.67	75,385			34,266		32,821			(19,896)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/03/2025			397.57	(12,154)			(5,525)		(1,349)			3,208				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025	5,535	2,092,393	378	51,812			24,742		20,749			(13,098)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025			396.69	(10,683)			(5,102)		(1,534)			2,701				03
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			30,329		28,601			(17,611)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/03/2025			411.3	(2,539)			(1,154)		(59)			670				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			26,884		22,569			(14,233)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025			406.62	(4,321)			(2,064)		(243)			1,092				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			30,438		29,014			(17,560)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/04/2025			395.81	(12,793)			(5,835)		(1,693)			3,367				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			23,375		19,522			(12,375)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	09/25/2024	09/18/2025			415.42	(1,366)			(652)		(28)			345				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			39,901		38,204			(23,020)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/04/2025			410.76	(3,439)			(1,568)		(90)			905				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/05/2025	7,967	2,983,489	374.47	88,436			40,480		41,016			(23,205)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/05/2025			403.44	(7,489)			(3,428)		(471)			1,965				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/05/2025	14,908	5,585,073	374.64	164,135			75,129		75,474			(43,068)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/05/2025			411.76	(5,516)			(2,525)		(128)			1,447				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/08/2025	7,854	2,939,790	374.31	88,199			40,786		41,422			(22,942)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/08/2025			393.05	(20,263)			(9,370)		(3,549)			5,271				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/09/2025	7,879	2,956,362	375.23	84,461			39,188		38,081			(21,906)				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	09/25/2024	09/09/2025			395.01	(17,176)			(7,969)		(2,579)			4,455				03
AUG 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/29/2025	7,930	3,159,748	398.46	82,241			36,715		51,396			(22,029)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/03/2025	9,836	3,935,082	400.06	94,270			42,850		56,823			(24,881)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/05/2025	7,423	2,962,661	399.14	74,887			34,278		46,481			(19,650)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/11/2026	1,938	781,979	403.5	22,271			16,470		17,148			(2,807)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/27/2027	10,199	4,055,010	397.58	168,318			138,894		143,224			(14,237)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/09/2025	6,971	2,786,336	399.72	68,501			31,783		42,165			(17,767)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/27/2027	13,566	5,449,290	401.69	198,130			163,495		165,779			(16,759)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/10/2025	6,460	2,601,135	402.65	54,432			25,339		30,697			(14,077)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/30/2027	8,320	3,334,900	400.85	124,852			103,088		104,824			(10,531)				03
SEP 25 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/12/2025	4,589	1,840,073	400.98	42,406			19,870		25,280			(10,905)				03
AUG 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/30/2027	8,295	3,428,394	413.31	83,705			69,113		66,339			(7,060)				03
AUG 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	08/28/2026	10,281	4,112,718	400.05	133,349			97,916		105,056			(17,145)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/01/2027	5,986	2,474,140	413.31	60,466			49,945		47,949			(5,091)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/04/2026	9,356	3,741,986	399.96	122,197			90,049		96,574			(15,556)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/02/2027	7,208	2,980,656	413.52	72,376			59,794		57,296			(6,088)				03
SEP 26 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/11/2026	8,173	3,281,291	401.5	101,324			74,928		79,242			(12,772)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/03/2027	10,148	4,038,836	398	165,836			137,035		140,947			(13,936)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/03/2027	26,116	10,502,988	402.16	377,200			311,692		315,106			(31,697)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/07/2027	8,009	3,289,136	410.68	88,556			73,233		71,241			(7,414)				03
SEP 27 SG Macro	VAGLB: Fixed Indexed	N/A	Equity /	Goldman Sachs																		
Compass Index	Annuit		Index	International	09/24/2024	09/08/2027	6,378	2,641,925	414.2	62,827			51,967		49,629			(5,255)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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			81,390		83,530			(8,221)				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			113,414		114,457			(11,456)				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			63,640		60,621			(6,428)				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			150,656		154,160			(15,201)				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			181,806		181,846			(18,344)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	08/29/2025	1,339	7,503,678	5,603.9	380,614			171,448		411,705			(102,869)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	08/29/2025			6,048.46						(114,551)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/02/2025	817	4,587,979	5,614.61	270,509			123,616		249,436			(72,243)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/02/2025			6,155.44						(45,901)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/04/2025	905	4,974,717	5,495.65	252,889			116,373		350,271			(67,139)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/04/2025			5,903.25						(134,616)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025	571	3,090,106	5,411.65	125,297			57,858		255,858			(33,167)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025			5,713.79						(141,694)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025	767	4,146,906	5,408.49	233,304			107,731		345,335			(61,757)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025			5,838.18						(138,645)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025	1,220	6,670,202	5,468.32	412,594			190,521		496,761			(109,216)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/05/2025			5,967.58						(148,546)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/08/2025	638	3,438,682	5,389.53	199,199			92,921		298,413			(52,268)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/08/2025			5,828.08						(120,599)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/09/2025	614	3,346,159	5,452.79	134,760			63,071		259,434			(35,257)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/09/2025			5,760.42						(138,713)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/10/2025	1,137	6,214,877	5,463.82	342,774			160,955		473,153			(89,419)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/10/2025			5,900.75						(176,981)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/11/2025	586	3,243,985	5,533.45	156,904			73,917		216,036			(40,813)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/11/2025			5,930.39						(83,847)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUB8MPRO8K5P83	09/26/2024	09/12/2025	607	3,408,089	5,612.98	97,531			46,096		192,513			(25,296)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025		5,850.47						(110,256)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025	813	4,560,446	5,607.68	220,106		104,027		260,614			(57,088)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025		6,028.61						(84,426)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025	849	4,776,314	5,623.89	257,683		121,787		263,402			(66,834)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025		6,111.99						(63,972)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025	741	4,158,300	5,611.06	248,851		117,612		235,880			(64,543)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/12/2025		6,159.1						(45,598)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/15/2025	561	3,140,570	5,600.76	145,708		69,524		184,085			(37,468)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/15/2025		6,000.54						(65,693)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/16/2025	581	3,263,967	5,617.36	111,184		53,216		185,183			(28,509)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/16/2025		5,904.94						(92,538)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/16/2025	952	5,356,545	5,629.52	276,728		132,451		295,933			(70,956)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/16/2025		6,095.45						(79,480)							03
AUG 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/28/2026	55	307,088	5,625.35	42,618		31,428		32,378			(5,503)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/18/2025	1,189	6,664,112	5,605.7	297,274		143,163		390,085			(75,792)				03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/18/2025		5,989.89						(147,283)							03
SEP 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	09/18/2026	78	441,152	5,669.61	59,434		44,285		45,080			(7,450)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/22/2025	524	2,949,031	5,629.64	84,213		36,940		148,372			(23,249)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/22/2025		5,868.85						(79,488)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/22/2025	780	4,389,439	5,626.62	195,241		85,642		222,432			(53,901)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/22/2025		6,016.24						(70,864)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/25/2025	756	4,241,409	5,610.33	236,568		104,981		226,041			(64,715)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/25/2025		6,112.77						(47,183)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/27/2025	1,069	5,990,296	5,602.02	275,647		123,250		327,893			(74,949)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/27/2025		5,998.31						(108,987)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMIPRO8K5P83	09/26/2024	08/28/2025	614	3,426,930	5,576.96	139,032		62,397		199,050			(37,689)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPUBM8MPRO8K5P83	09/26/2024			5,913.84						(84,384)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPUBM8MPRO8K5P83	09/26/2024	721	4,041,359	5,608.17	131,045			59,029		219,585			(35,418)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPUBM8MPRO8K5P83	09/26/2024			5,878.23						(111,313)							03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPUBM8MPRO8K5P83	09/26/2024	1,299	7,299,624	5,620.24	380,292			171,303		385,809			(102,782)				03
AUG 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUWSPUBM8MPRO8K5P83	09/26/2024			6,086.71						(94,950)							03
JUL 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	2,804	994,341	354.6	38,052			27,580		15,016			(5,150)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	4,714	1,680,340	356.48	59,770			43,517		22,396			(7,993)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	2,726	968,154	355.2	36,442			26,649		14,278			(4,816)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	3,033	1,084,592	357.61	37,153			27,285		13,596			(4,853)				03
AUG 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	4,798	1,729,263	360.39	52,925			38,990		17,794			(6,854)				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	2,807	988,260	352.09	33,991			13,117		8,290			(10,266)				03
JUL 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024			386.32	(1,179)			(455)		(2)			356				03
AUG 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024	3,986	1,405,789	352.71	47,948			21,359		12,579			(13,077)				03
AUG 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/26/2024			390.93	(1,156)			(515)		(3)			315				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	4,729	1,410,200	298.2	26,388			21,962		15,825			(2,189)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	8,230	2,443,358	296.88	49,545			41,242		30,505			(4,106)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	15,179	4,397,703	289.72	133,425			111,085		93,514			(11,047)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	7,854	2,295,652	292.28	60,557			50,417		40,684			(5,014)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	20,588	5,949,071	288.96	187,967			156,524		133,377			(15,549)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	30,784	8,975,517	291.56	246,584			205,335		167,680			(20,398)				03
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	18,694	5,579,093	298.45	103,002			85,771		61,509			(8,520)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	6,753	1,958,980	290.08	34,982			17,148		15,501			(8,819)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	5,737	1,682,091	293.2	22,202			10,883		7,589			(5,597)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	4,926	1,433,417	290.98	33,596			25,139		20,864			(4,182)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	9,014	2,615,784	290.19	46,242			22,734		20,399			(11,625)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	4,397	1,273,276	289.56	32,804			24,557		21,134			(4,078)				03
SEP 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	5,114	1,489,704	291.29	23,781			11,725		9,654			(5,962)				03
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	7,167	2,086,212	291.07	48,667			36,433		30,144			(6,050)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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 25 NYSE Zebra2 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		23,784		21,686			(12,026)				03	
SEP 27 NYSE Zebra2 Edge Call	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		103,017		87,711			(10,279)				03	
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/18/2026	4,322	1,249,404	289.08	33,063		24,671		21,505			(4,150)				03	
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/20/2027	14,299	4,167,271	291.43	115,110		95,783		78,408			(9,557)				03	
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/22/2026	6,362	1,844,859	289.97	46,190		34,530		29,421			(5,766)				03	
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/20/2027	8,482	2,532,277	298.55	46,396		38,606		27,593			(3,852)				03	
SEP 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/23/2026	6,821	1,976,148	289.72	50,338		37,649		32,272			(6,275)				03	
SEP 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	09/27/2024	09/21/2027	4,014	1,159,439	288.83	36,851		30,669		26,192			(3,057)				03	
NOV 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	11/20/2026	9,303	1,661,586	178.61	43,630		38,201		17,824			(5,430)				03	
NOV 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	11/27/2026	13,967	2,501,033	179.07	63,130		55,353		25,315			(7,777)				03	
DEC 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/04/2026	6,355	1,145,461	180.24	25,993		22,823		9,862			(3,170)				03	
DEC 26 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2026	20,032	3,586,730	179.05	93,349		82,390		37,738			(10,960)				03	
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	11/21/2025	5,117	906,046	177.06	18,166		13,326		6,491			(4,840)				03	
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	11/21/2025			194.62					(20)							03	
DEC 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/09/2025	4,749	846,909	178.35	14,721		11,008		4,839			(3,713)				03	
DEC 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/09/2025			196.09					(15)							03	
DEC 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2025	8,192	1,445,541	176.46	32,768		25,009		13,299			(7,758)				03	
DEC 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2025			193.68					(100)							03	
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/16/2026	5,242	1,769,654	337.59	22,803		19,352		22,279			(3,451)				03	
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/17/2026	3,215	1,081,249	336.27	15,241		12,938		15,114			(2,303)				03	
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/01/2027	4,652	1,519,605	326.69	49,539		44,941		53,928			(4,598)				03	
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/03/2025	4,945	1,607,100	325.02	24,871		13,068		26,588			(11,803)				03	
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/02/2027	12,163	3,946,824	324.49	141,701		128,563		155,486			(13,138)				03	
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/09/2025	8,980	2,927,696	326.04	41,755		22,589		43,479			(19,166)				03	
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/02/2027	16,194	5,357,177	330.81	145,099		131,646		155,090			(13,453)				03	
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/11/2025	6,329	2,076,651	328.11	24,114		13,165		23,510			(10,949)				03	
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/06/2027	5,934	1,965,631	331.25	52,338		47,507		55,810			(4,831)				03	
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/14/2025	4,601	1,519,086	330.16	14,309		7,916		12,922			(6,394)				03	

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JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/09/2027	5,965	1,950,646	327.03	62,928		57,138		68,424			(5,790)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/16/2025	5,156	1,716,446	332.92	11,910		6,644		9,448			(5,265)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/09/2027	7,800	2,585,735	331.51	68,171		61,899		72,585			(6,272)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/09/2027	6,702	2,233,870	333.31	54,086		49,110		57,096			(4,976)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/18/2025	2,935	974,139	331.91	7,690		4,325		6,454			(3,364)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/12/2027	6,750	2,245,467	332.68	56,157		51,007		59,469			(5,150)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/06/2026	5,002	1,628,575	325.59	43,367		36,683		47,186			(6,684)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/13/2027	4,138	1,383,113	334.25	32,152		29,207		33,745			(2,945)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/10/2026	5,820	1,924,023	330.6	38,411		32,534		40,258			(5,877)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/16/2027	7,191	2,379,724	330.93	64,719		58,810		69,152			(5,909)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/14/2026	4,704	1,578,498	335.56	23,191		19,668		23,178			(3,523)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/16/2027	12,570	4,241,903	337.46	84,597		76,873		87,088			(7,724)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/16/2027	5,825	1,983,998	340.59	33,786		30,701		34,088			(3,085)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	07/19/2027	5,552	1,860,399	335.07	41,753		37,953		43,654			(3,800)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/26/2025	18,543	5,227,600	281.92	89,933		68,532		137,918			(21,400)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/26/2025	9,253	2,618,981	283.03	40,345		30,744		61,995			(9,600)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/29/2025	6,213	1,749,756	281.63	31,065		23,735		47,563			(7,330)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/30/2025	5,452	1,533,594	281.3	28,131		21,512		43,014			(6,619)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/31/2025	6,589	1,867,453	283.44	27,869		21,330		42,615			(6,539)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	01/02/2026	12,310	3,462,795	281.3	63,766		48,887		97,311			(14,879)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	01/02/2026	5,863	1,656,726	282.59	26,968		20,676		41,206			(6,293)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/24/2026	4,854	1,373,403	282.97	30,577		26,990		41,000			(3,587)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/24/2026	5,122	1,451,521	283.39	31,347		27,669		42,056			(3,678)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/28/2026	10,256	2,888,091	281.59	70,769		62,513		95,067			(8,256)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/29/2026	5,723	1,610,605	281.41	40,006		35,345		53,688			(4,661)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/29/2026	4,301	1,218,565	283.32	26,537		23,446		35,575			(3,092)				03
DEC 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/31/2026	5,224	1,470,878	281.54	36,257		32,045		48,622			(4,212)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/27/2027	7,406	2,085,861	281.66	60,282		55,610		76,274			(4,671)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/27/2027	4,700	1,349,950	287.21	28,342		26,146		35,405			(2,196)				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 (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)
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/27/2027	3,807	1,106,923	290.74	18,694		17,245		23,067			(1,449)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/27/2027	4,435	1,296,455	292.35	19,734		18,205		24,207			(1,529)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/28/2027	6,574	1,887,705	287.13	39,841		36,756		49,778			(3,084)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/29/2027	7,357	2,132,845	289.89	38,038		35,096		47,084			(2,942)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/30/2027	4,395	1,235,801	281.17	36,744		33,905		46,481			(2,839)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/30/2027	6,007	1,704,632	283.78	43,790		40,406		55,167			(3,384)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/30/2027	4,500	1,305,867	290.17	22,907		21,137		28,306			(1,770)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/31/2027	15,649	4,436,116	283.47	115,962		107,009		146,252			(8,953)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/03/2025	12/31/2027	5,668	1,650,670	291.22	27,094		25,002		33,364			(2,092)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/04/2025	647	3,930,208	6,074.51	125,232		93,734		98,441			(31,498)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/04/2025			6,413.04					(35,191)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	343	2,085,708	6,083.62	44,535		33,368		51,132			(11,167)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,299.58					(27,333)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	781	4,757,816	6,090.16	139,321		104,385		114,449			(34,935)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,402.72					(44,395)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	432	2,631,161	6,083.89	92,532		69,329		64,454			(23,203)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,470.58					(19,244)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	373	2,266,351	6,075.03	108,045		80,952		56,950			(27,093)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,651.04					(7,838)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	436	2,651,262	6,079.9	132,564		99,323		65,698			(33,241)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,708.13					(6,976)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025	1,313	7,983,729	6,082.1	419,415		314,244		196,587			(105,170)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/05/2025			6,769.06					(16,506)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/08/2025	454	2,746,892	6,054.29	157,216		118,147		74,227			(39,069)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/08/2025			6,800.05					(5,369)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/09/2025	401	2,419,152	6,036.26	92,533		69,607		68,974			(22,926)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT3QB789TSUIDF371261	01/06/2025	12/09/2025			6,438.83					(20,704)							03

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DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/09/2025	891	5,391,670	6,052.82	293,341		220,663		146,940			(72,679)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/09/2025		6,731.94						(13,262)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/10/2025	477	2,865,105	6,007.39	171,727		129,307		88,559			(42,421)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/10/2025		6,732.34						(7,168)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/11/2025	362	2,193,244	6,061.03	87,198		87,198		58,925							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/11/2025		6,496.87						(15,338)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025	614	3,708,394	6,044.16	109,974		109,974		104,791							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025		6,343.61						(44,652)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025	769	4,647,615	6,044.97	221,803		221,803		131,044							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025		6,588.34						(22,830)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025	1,503	9,098,741	6,052.27	494,604		494,604		251,512							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/12/2025		6,725.05						(23,946)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/15/2025	625	3,774,526	6,037.6	211,294		211,294		110,007							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/15/2025		6,720.46						(10,537)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/16/2025	282	1,708,374	6,050.34	72,656		72,656		48,326							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/16/2025		6,518.19						(11,516)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/16/2025	590	3,572,331	6,054.08	202,096		202,096		100,040							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/16/2025		6,774.67						(8,299)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/17/2025	372	2,230,875	5,998.91	114,758		114,758		72,467							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/17/2025		6,559.32						(13,024)							03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/17/2026	203	1,263,501	6,228.13	129,644		129,644		67,165							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/01/2025	345	2,076,152	6,018.53	113,908		113,908		59,986							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/01/2025		6,664.1						(6,534)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/02/2025	331	1,996,737	6,031.71	60,226		60,226		55,903							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/02/2025		6,333.53						(23,226)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUIDF371261	.01/06/2025	.12/02/2025	915	5,510,134	6,019.11	307,112		307,112		159,645							03

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DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUI/DF371261	.01/06/2025									(16,072)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUI/DF371261	.01/06/2025	327	1,975,304	6,040.5		60,435		60,435		54,223							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUI/DF371261	.01/06/2025			6,350.31						(21,874)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUI/DF371261	.01/06/2025	320	1,942,659	6,079.55		54,456		54,456		47,958							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank New York	PT30B789TSUI/DF371261	.01/06/2025			6,372.48						(19,985)							03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	8,018	3,024,183	377.17		105,759		97,601		82,662			(8,158)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	8,052	3,147,395	390.89		68,119		62,869		45,664			(5,250)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	12,115	4,563,140	376.64		162,467		149,970		127,714			(12,497)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	11,043	4,236,122	383.6		119,376		110,227		87,388			(9,149)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	15,377	5,836,957	379.6		188,978		174,535		144,260			(14,443)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	7,940	3,015,385	379.77		97,107		89,692		74,009			(7,415)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	13,703	5,220,287	380.95		161,836		149,536		121,966			(12,301)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	632	241,119	381.71		3,285		2,476		2,179			(809)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	15,823	5,973,307	377.5		108,865		82,598		80,430			(26,267)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	14,587	5,461,541	374.42		120,486		91,499		94,820			(28,986)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	11,509	4,333,938	376.56		83,903		63,717		63,290			(20,185)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	9,831	3,695,576	375.92		75,009		57,221		57,427			(17,788)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	2,415	906,241	375.3		19,414		14,963		15,121			(4,451)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	13,441	5,030,358	374.26		113,037		86,384		89,466			(26,654)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	12,595	4,733,596	375.82		135,526		119,661		111,794			(15,866)				03
DEC 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	12,457	4,687,532	376.31		93,175		71,205		70,848			(21,970)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	8,238	3,120,867	378.86		78,504		69,365		62,749			(9,139)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	15,148	5,667,404	374.13		129,517		99,573		102,956			(29,944)				03
DEC 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	11,354	4,264,860	375.61		124,218		109,938		102,790			(14,280)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	9,882	3,714,367	375.88		76,485		58,802		58,882			(17,683)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	1,665	625,262	375.63		18,260		16,176		15,111			(2,085)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	9,724	3,732,862	383.89		103,558		95,540		75,467			(8,018)				03
DEC 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/06/2025	16,016	6,038,897	377.05		211,734		195,355		165,659			(16,378)				03

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

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STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/06/2025	12/10/2027	54,418	5,773,203	106.09	104,646		96,589		71,424			(8,057)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/06/2025	12/14/2027	49,142	5,170,194	105.21	107,768		99,501		75,817			(8,267)				03
DEC 25 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/06/2025	12/11/2025	38,973	4,116,703	105.63	43,572		32,938		19,594			(10,634)				03
DEC 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWIP21HZNB6K528	01/06/2025	12/16/2027	70,231	7,407,298	105.47	148,399		137,037		103,535			(11,362)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/17/2027	84,005	8,701,217	103.58	231,685		213,963		171,576			(17,722)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025	3,571	1,340,168	375.25	25,571		19,515		21,742			(6,056)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025		395.29	(3,643)			(2,780)		(2,940)			863				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/01/2025	3,543	1,075,029	303.42	25,014		15,033		25,654			(9,981)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/01/2025		324.74	(1,169)			(703)		(645)			467				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025	8,447	3,172,216	375.56	59,295		45,252		50,190			(14,044)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025		404.45	(3,041)			(2,321)		(2,042)			720				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/08/2025	4,427	1,322,112	298.64	45,157		27,739		49,374			(17,418)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/08/2025		315.9	(6,552)			(4,025)		(5,896)			2,527				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025	6,366	2,404,067	377.65	39,277		29,975		31,959			(9,303)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/18/2025		415.44	(509)			(389)		(272)			121				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/15/2025	3,730	1,131,136	303.23	27,343		17,137		28,063			(10,206)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/15/2025		319.58	(3,320)			(2,081)		(2,667)			1,239				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025	3,897	1,458,249	374.24	29,653		22,650		25,677			(7,003)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025		395.5	(3,897)			(2,976)		(3,147)			920				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/15/2025	2,481	757,672	305.45	15,181		9,514		14,864			(5,667)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/15/2025		323.94	(1,091)			(684)		(703)			407				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025	4,811	1,803,854	374.95	35,120		26,826		30,030			(8,294)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025		401.23	(2,550)			(1,948)		(1,847)			602				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/22/2025	4,887	1,496,662	306.26	28,295		18,063		27,190			(10,232)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/22/2025		325.67	(1,662)			(1,061)		(1,045)			601				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025	9,165	3,433,301	374.59	68,283		52,158		58,814			(16,125)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	12/19/2025		404.6	(3,300)			(2,520)		(2,191)			779				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/25/2025	2,694	828,527	307.56	14,035		9,027		13,034			(5,008)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	01/08/2025	08/25/2025		326.53	(808)			(520)		(497)			288				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/19/2025	14,489	5,425,551	374.46		108,812		83,116		93,899			(25,696)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/19/2025			411.14		(2,173)		(1,660)		(1,279)			513				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/11/2025	3,272	1,248,487	381.56		15,411		11,685		11,445			(3,726)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/11/2025			406.03		(916)		(695)		(580)			222				03
AUG 25 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	08/29/2025	6,337	1,946,983	307.24		34,220		22,221		32,107			(11,999)				03
AUG 25 JPMorgan MOZA1C Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	08/29/2025			325.3		(2,471)		(1,605)		(1,647)			867				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025	3,821	1,429,635	374.2		29,303		22,463		25,423			(6,840)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025			396.32		(3,553)		(2,724)		(2,866)			829				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/11/2025	5,640	2,152,259	381.64		26,449		20,054		19,579			(6,395)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/11/2025			415.47		(451)		(342)		(214)			109				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025	3,916	1,466,482	374.52		29,485		22,602		25,435			(6,883)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025			401.09		(2,154)		(1,651)		(1,587)			503				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025	7,234	2,709,568	374.54		54,403		41,703		46,922			(12,699)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/23/2025			404.5		(2,677)		(2,052)		(1,827)			625				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025	3,668	1,391,424	379.33		20,101		15,255		15,732			(4,846)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025			401.33		(1,834)		(1,392)		(1,303)			442				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/24/2025	6,141	2,303,821	375.14		44,647		34,255		38,110			(10,392)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/24/2025			404.17		(2,395)		(1,838)		(1,641)			557				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025	9,085	3,449,275	379.67		48,695		36,956		37,815			(11,739)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025			408.91		(1,726)		(1,310)		(1,044)			416				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025	2,961	1,111,039	375.27		21,435		16,474		18,257			(4,961)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025			397.73		(2,428)		(1,866)		(1,902)			562				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025	19,431	7,381,231	379.86		102,792		78,012		79,532			(24,780)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/12/2025			417.43		(1,166)		(885)		(531)			281				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025	7,493	2,811,714	375.27		54,171		41,634		46,202			(12,537)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025			404.03		(2,997)		(2,303)		(2,082)			694				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/16/2025	6,782	2,569,934	378.91		38,524		29,346		30,480			(9,178)				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/16/2025			403.07		(2,849)		(2,170)		(1,959)			679				03
DEC 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025	6,525	2,447,957	375.16		47,503		36,509		40,577			(10,993)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025			411.75		(979)		(752)		(574)			227				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/16/2025	5,654	2,145,026	379.37		31,155		23,732		24,419			(7,422)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/16/2025			409.51		(1,074)		(818)		(622)			256				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025	5,897	2,213,090	375.31		42,574		32,721		36,250			(9,853)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/26/2025			412.84		(767)		(589)		(436)			177				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025	4,980	1,883,726	378.24		29,583		22,556		23,751			(7,027)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025			404		(1,892)		(1,443)		(1,272)			450				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025	3,364	1,274,756	378.89		19,177		14,622		15,183			(4,555)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025			409.2		(673)		(513)		(394)			160				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/10/2025	2,565	796,496	310.56		8,720		4,818		6,910			(3,902)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/10/2025			326.66		(436)		(241)		(154)			195				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/11/2025	4,261	1,324,294	310.77		14,190		7,875		11,162			(6,315)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/11/2025			328.75		(469)		(260)		(134)			209				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/14/2025	4,570	1,421,640	311.1		14,852		8,349		11,550			(6,503)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/14/2025			330.51		(366)		(206)		(89)			160				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/18/2025	5,301	1,632,818	308.04		24,012		13,721		21,537			(10,291)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/18/2025			329.7		(530)		(303)		(158)			227				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/25/2025	2,834	860,199	303.48		19,699		11,558		20,187			(8,141)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/25/2025			324.13		(964)		(565)		(522)			398				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/25/2025	2,557	779,987	305.01		15,599		9,153		15,430			(6,447)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/25/2025			326.94		(511)		(300)		(219)			211				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/29/2025	2,561	777,196	303.52		17,847		10,619		18,275			(7,228)				03
JUL 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	07/29/2025			323.44		1,780		(609)		(609)			415				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025	4,508	1,708,415	379		25,514		19,453		20,151			(6,060)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	12/17/2025			415.69		(361)		(275)		(182)			86				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	08/01/2025	4,539	1,361,174	299.9		42,074		25,286		45,530			(16,788)				03
AUG 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/08/2025	08/01/2025			317.52		(5,083)		(3,055)		(4,185)			2,028				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWISFPUB8MPR08K5P83	01/07/2025	11/25/2026	5,345	1,322,984	247.52		23,678		20,966		21,598			(2,712)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUWISFPUB8MPR08K5P83	01/07/2025	12/14/2026	10,910	2,694,455	246.98		50,948		45,271		47,104			(5,677)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	11/27/2026	11,210	2,777,250	247.74	48,877		43,295		44,535			(5,582)				03
NOV 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	11/30/2026	11,017	2,726,487	247.48	49,136		43,549		44,924			(5,587)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/02/2026	10,907	2,708,337	248.31	45,701		40,519		41,445			(5,181)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/03/2026	7,518	1,864,519	248	32,328		28,669		29,385			(3,660)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/04/2026	38,699	9,658,229	249.57	147,445		130,777		131,628			(16,668)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/07/2026	17,393	4,332,089	249.07	69,050		61,279		62,123			(7,772)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/09/2026	7,666	1,906,186	248.65	31,508		27,972		28,490			(3,536)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/11/2026	22,966	5,687,199	247.64	101,967		90,556		93,413			(11,411)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/02/2025	4,557	1,126,622	247.25	13,807		10,472		9,976			(3,334)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/02/2025			271.84			(45)					(3,334)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/12/2025	3,910	967,086	247.31	11,966		9,163		8,757			(2,803)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8MPRO8K5P83	01/07/2025	12/12/2025			271.38			(53)					(2,803)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/07/2028	440	2,791,097	6,348.02	339,125		315,705		223,867			(23,420)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/10/2028	390	2,330,010	5,976.99	383,678		357,254		270,864			(26,424)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/13/2028	619	3,908,840	6,314.97	490,851		457,139		326,772			(33,712)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/19/2025	519	3,081,395	5,931.92	222,474		172,962		118,641			(49,512)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/22/2025	598	3,630,458	6,075.47	204,091		159,071		98,457			(45,020)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/26/2025	821	5,017,502	6,111.08	267,827		209,434		125,456			(58,392)				03
DEC 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/29/2025	535	3,243,362	6,066.1	189,118		148,242		92,938			(40,876)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/02/2026	564	3,341,906	5,922.95	251,861		198,045		137,625			(53,816)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/05/2026	737	4,479,674	6,081.39	257,861		203,230		126,943			(54,632)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/08/2026	663	4,001,064	6,038.43	251,046		198,305		128,030			(52,741)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/09/2026	629	3,748,166	5,963.48	268,334		212,119		144,041			(56,215)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/13/2026	396	2,355,210	5,952.01	172,778		136,982		94,186			(35,797)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/22/2026	456	2,793,844	6,120.81	282,579		252,517		176,040			(30,062)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/30/2026	459	2,839,275	6,179.86	271,290		242,753		165,935			(28,537)				03
DEC 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/31/2026	405	2,522,758	6,234.42	227,563		203,659		136,223			(23,904)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	01/13/2027	486	2,982,645	6,138.52	303,856		272,509		189,670			(31,347)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank	21GI19DL770XOHC3ZE78	01/14/2025	12/20/2027	520	3,239,145	6,223.5	429,872		399,684		289,661			(30,188)				03

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DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.12/23/2027	494	3,033,780	6,137.9	434,147		403,745		296,691			(30,402)				03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.12/23/2027	650	4,262,724	6,562.58	421,058	.....	.....391,572	.....	.....264,366	.....	.....	.....(29,486)	.....	.....	.....	03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.12/27/2027	402	2,516,168	6,257.88	326,244	.....	.....303,483	.....	.....218,900	.....	.....	.....(22,761)	.....	.....	.....	03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.12/30/2027	598	3,807,774	6,366.45	451,290	.....	.....419,893	.....	.....296,608	.....	.....	.....(31,398)	.....	.....	.....	03
DEC 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.12/31/2027	472	2,809,602	5,949.27	469,757	.....	.....437,105	.....	.....332,291	.....	.....	.....(32,652)	.....	.....	.....	03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.01/03/2028	423	2,662,676	6,297.57	336,041	.....	.....312,748	.....	.....224,117	.....	.....	.....(23,293)	.....	.....	.....	03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	2IG119DL770XOHC3ZE78	.01/14/2025	.01/06/2028	462	2,998,318	6,482.99	322,832	.....	.....300,516	.....	.....207,620	.....	.....	.....(22,316)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/08/2027	3,075	1,252,562	407.34	35,581	.....	.....32,980	.....	.....32,122	.....	.....	.....(2,601)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/08/2027	3,542	1,459,856	412.2	34,903	.....	.....32,351	.....	.....31,080	.....	.....	.....(2,551)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/08/2027	3,432	1,452,648	423.22	22,915	.....	.....21,239	.....	.....19,698	.....	.....	.....(1,675)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/09/2027	2,697	1,124,306	416.89	22,651	.....	.....20,997	.....	.....19,869	.....	.....	.....(1,654)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/09/2027	2,111	900,329	426.47	12,521	.....	.....11,607	.....	.....10,617	.....	.....	.....(914)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/09/2027	2,247	959,652	427.11	12,967	.....	.....12,020	.....	.....11,003	.....	.....	.....(947)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/10/2027	2,201	925,344	420.42	16,318	.....	.....15,128	.....	.....14,151	.....	.....	.....(1,191)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/11/2027	3,778	1,545,444	409.09	41,366	.....	.....38,351	.....	.....37,158	.....	.....	.....(3,015)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/11/2027	3,384	1,400,381	413.84	31,619	.....	.....29,314	.....	.....28,004	.....	.....	.....(2,305)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/11/2027	3,603	1,533,264	425.5	22,143	.....	.....20,529	.....	.....18,897	.....	.....	.....(1,614)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/12/2027	8,481	3,445,637	406.26	101,734	.....	.....94,326	.....	.....92,180	.....	.....	.....(7,408)	.....	.....	.....	03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/12/2027	14,336	5,892,232	411	147,363	.....	.....136,633	.....	.....131,757	.....	.....	.....(10,730)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/12/2027	5,610	2,376,842	423.69	36,963	.....	.....34,272	.....	.....31,704	.....	.....	.....(2,692)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/07/2025	4,344	1,769,929	407.46	23,465	.....	.....17,500	.....	.....17,036	.....	.....	.....(5,966)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/07/2025	4,201	1,722,232	409.94	19,225	.....	.....14,337	.....	.....13,387	.....	.....	.....(4,888)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/10/2025	2,389	975,541	408.33	12,258	.....	.....9,173	.....	.....8,823	.....	.....	.....(3,085)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/11/2025	2,522	1,035,310	410.5	11,203	.....	.....8,393	.....	.....7,790	.....	.....	.....(2,810)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/11/2025	2,441	1,012,910	414.95	7,887	.....	.....5,909	.....	.....5,056	.....	.....	.....(1,978)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/12/2025	2,831	1,154,386	407.7	15,211	.....	.....11,408	.....	.....11,089	.....	.....	.....(3,803)	.....	.....	.....	03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/13/2025	2,526	1,027,724	406.86	14,355	.....	.....10,778	.....	.....10,616	.....	.....	.....(3,577)	.....	.....	.....	03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/14/2025	2,735	1,113,112	407	15,469	.....	.....11,627	.....	.....11,405	.....	.....	.....(3,842)	.....	.....	.....	03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNB6K528	.01/10/2025	.11/09/2026	4,163	1,704,362	409.41	34,736		30,800		29,784			(3,935)				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 9G Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/10/2025	11/14/2025	2,636	1,078,194	408.98		13,121		9,862		9,365			(3,258)				03
NOV 26 9G Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/10/2025	11/13/2026	3,158	1,290,012	408.52		27,476		24,382		23,657			(3,094)				03
JAN 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/13/2027	390	489,483	1,256.18		18,454		16,573		8,819			(1,881)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/23/2027	1,271	1,600,769	1,259.03		69,217		64,430		37,195			(4,787)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/17/2027	1,156	1,439,972	1,245.22		68,540		63,773		38,092			(4,767)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/27/2027	1,786	2,258,369	1,264.52		94,012		87,535		49,874			(6,478)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/17/2027	1,213	1,519,322	1,252.44		68,709		63,931		37,499			(4,779)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/31/2027	1,824	2,268,926	1,244.27		109,209		101,713		61,032			(7,497)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/17/2027	1,026	1,298,034	1,265.14		53,588		49,861		28,301			(3,727)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/06/2028	1,870	2,359,711	1,262.06		100,348		93,498		53,708			(6,850)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/07/2028	1,027	1,293,024	1,259.03		56,208		52,374		30,325			(3,834)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/07/2028	1,444	1,832,718	1,269.38		73,980		68,934		38,861			(5,046)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/10/2028	1,062	1,327,738	1,250.33		61,442		57,263		33,912			(4,179)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/13/2028	1,239	1,553,694	1,253.94		70,155		65,397		38,396			(4,758)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/13/2028	1,389	1,749,012	1,259.07		76,166		71,000		41,148			(5,166)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/19/2025	1,564	1,948,366	1,245.44		57,492		44,830		19,588			(12,662)				03
DEC 25 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/30/2025	1,244	1,554,078	1,249.45		44,367		34,905		14,990			(9,461)				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/06/2026	1,210	1,505,122	1,243.82		46,394		36,696		16,581			(9,698)				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	01/13/2026	1,163	1,450,255	1,246.48		43,724		34,761		15,523			(8,963)				03
DEC 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/31/2026	1,546	1,925,750	1,245.4		79,000		70,801		38,982			(8,199)				03
DEC 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/14/2025	12/20/2027	1,077	1,343,254	1,247.74		62,871		58,510		34,753			(4,360)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/13/2027	10,535	1,092,456	103.7		25,399		22,810		17,754			(2,589)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/06/2028	23,028	2,389,387	103.76		61,899		57,674		45,993			(4,226)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/06/2028	53,484	5,591,766	104.55		128,897		120,098		93,562			(8,799)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/07/2028	37,782	3,908,164	103.44		106,054		98,821		79,550			(7,233)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/07/2028	82,044	8,545,713	104.16		208,802		194,561		153,375			(14,241)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/12/2028	12,212	1,270,690	104.05		31,605		29,460		23,304			(2,146)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/13/2028	22,781	2,349,424	103.13		66,726		62,200		50,520			(4,526)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	01/14/2025	01/13/2028	32,439	3,371,403	103.93		85,347		79,559		63,154			(5,789)				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)
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/07/2026	23,070	2,394,216	103.78		42,011	33,254		24,501			(8,757)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/08/2026	31,967	3,314,348	103.68		59,619	47,226		35,125			(12,393)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/09/2026	74,361	7,685,956	103.36		149,317	118,366		90,543			(30,951)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/09/2026	14,624	1,521,222	104.02		25,227	19,998		14,423			(5,229)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/13/2026	12,240	1,265,758	103.41		24,407	19,404		14,787			(5,003)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/08/2027	12,134	1,254,578	103.39		30,712	27,560		21,711			(3,152)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	W22LR0WP21HZNB6K528	01/14/2025	01/08/2027	43,966	4,582,110	104.22		97,032	87,073		66,202			(9,959)				03
JAN 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2025	01/15/2026	172,987	56,120,404	324.42		1,416,763	1,140,514		1,456,101			(276,249)				03
JAN 27 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/16/2025	01/15/2027	12,388	4,018,853	324.42		138,372	124,993		144,388			(13,378)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	24,986,163	24,986,163	5,949.91		1,276,793	1,027,836		376,056			(248,957)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	8,978,052	8,978,052	5,949.91		350,144	281,871		113,378			(68,273)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	121,835,425	121,835,425	5,949.91		4,398,259	3,540,660		1,452,705			(857,599)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	119,351,009	119,351,009	5,949.91		4,941,132	3,977,680		1,573,953			(963,452)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	5,890,902	5,890,902	5,949.91		256,254	206,288		80,282			(49,966)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	28,732,814	28,732,814	5,949.91		1,261,371	1,015,421		394,288			(245,950)				03
JAN 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	01/16/2025	01/15/2026	32,287,236	32,287,236	5,949.91		1,536,872	1,237,204		466,416			(299,669)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2025	01/15/2026	205,962	76,897,961	373.36		1,841,300	1,482,272		1,508,375			(359,028)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2025	01/15/2027	33,085	12,352,743	373.36		396,362	358,040		337,245			(38,322)				03
JAN 26	VAGLB: Index Universal Life	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	01/16/2025	01/15/2026	124,355	34,948,777	281.04		950,074	764,822		647,797			(185,251)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/24/2025	7,708	2,546,135	330.31		30,833	19,208		22,503			(11,626)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/21/2027	6,424	2,160,223	336.3		51,388	47,492		47,503			(3,896)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/23/2027	7,486	2,466,470	329.49		80,022	73,968		77,394			(6,054)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/25/2025	7,137	2,381,195	333.64		20,198	12,624		12,519			(7,574)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/23/2027	20,001	6,710,236	335.49		166,211	153,636		154,424			(12,575)				03
JUL 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/31/2025	7,151	2,388,483	334.02		19,951	12,705		12,390			(7,245)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/23/2027	5,998	2,026,569	337.9		44,742	41,357		40,865			(3,385)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/27/2027	7,257	2,412,134	332.39		69,014	63,815		65,578			(5,199)				03
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/04/2025	3,794	1,260,892	332.3		12,939	8,337		8,860			(4,602)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/27/2027	11,687	3,949,616	337.94		87,304	80,728		79,778			(6,576)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/22/2026	7,044	2,370,071	336.48	38,670		33,783		32,897			(4,887)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/30/2027	7,129	2,382,101	334.14	63,092		58,355		59,246			(4,737)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/27/2026	8,506	2,836,312	333.45	56,139		49,109		49,705			(7,030)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/30/2027	19,201	6,513,120	339.21	135,942		125,735		122,848			(10,207)				03
JUL 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/31/2026	6,687	2,239,306	334.86	40,859		35,780		35,631			(5,080)				03
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/02/2027	6,805	2,295,348	337.32	52,532		48,601		48,244			(3,931)				03
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/03/2026	291	96,246	330.88	2,231		1,955		2,037			(276)				03
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/03/2027	6,464	2,147,361	332.18	62,253		57,599		59,311			(4,654)				03
JUL 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	07/20/2027	6,673	2,216,544	332.19	63,723		58,886		60,574			(4,837)				03
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/03/2027	9,745	3,288,189	337.41	74,942		69,340		68,833			(5,602)				03
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/17/2025	08/05/2027	6,735	2,300,175	341.55	43,034		39,824		38,181			(3,210)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	7,083	42,143,391	5,949.91	1,561,666		1,260,675		1,703,029			(300,992)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,295.61					(732,506)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	447	2,688,069	6,009.41	104,572		84,417		94,700			(20,155)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,396.15					(34,534)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	15,103	89,861,074	5,949.91	4,191,516		3,383,654		3,631,317			(807,862)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,402.1					(1,144,874)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	1,244	7,403,473	5,949.91	386,853		312,292		299,177			(74,561)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,470.53					(75,767)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	670	4,005,475	5,979.66	200,962		162,229		151,289			(38,733)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,491.35					(38,032)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	753	4,477,724	5,949.91	244,247		197,171		180,946			(47,075)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,500.28					(41,444)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	5,299	31,530,596	5,949.91	1,823,132		1,471,746		1,274,162			(351,386)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,544.9					(249,410)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026	7,079	42,122,150	5,949.91	2,479,652		2,001,730		1,702,171			(477,922)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	01/17/2025	01/15/2026			6,559.78					(315,623)							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 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	665	3,974,919	5,979.66	248,879		200,910		150,135			(47,968)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026		6,678.77						(18,556)							03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	2,189	13,024,115	5,949.91	915,489		739,040		526,309			(176,449)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026		6,753.15						(45,389)							03
JAN 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2027	289	1,817,075	6,292.03	181,175		163,885		92,408			(17,291)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	450	2,679,601	5,949.91	85,231		68,803		108,284			(16,427)				03
JAN 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026		6,241.46						(53,856)							03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	1,201	7,611,521	6,336.65	349,955		282,505		110,661			(67,449)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	940	6,152,206	6,544.9	179,042		144,534		44,241			(34,508)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	118	780,332	6,589.53	20,418		16,483		4,724			(3,935)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	2,004	13,237,727	6,604.4	335,413		270,766		75,538			(64,647)				03
JAN 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2026	205	1,354,567	6,619.27	32,961		26,608		7,278			(6,353)				03
JAN 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.01/17/2025	.01/15/2027	228	1,557,057	6,842.4	78,993		71,454		30,255			(7,539)				03
JAN 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	.01/16/2025	.01/15/2026	124,277	12,875,094	103.6	258,745		208,875		142,008			(49,870)				03
JAN 27 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWIP2IHZNBB6K528	.01/16/2025	.01/15/2027	20,947	2,170,108	103.6	54,672		49,454		36,072			(5,218)				03
JAN 26 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFPU8MPRO8K5P83	.01/16/2025	.01/15/2026	295,395	72,286,025	244.71	1,568,546		1,266,228		1,014,046			(302,317)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.01/05/2026	626	3,710,713	5,932.3	230,025		184,948		151,173			(45,077)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.01/05/2026		6,552.36						(26,469)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.01/07/2026	864	5,090,907	5,893.14	360,994		290,657		227,482			(70,337)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.01/07/2026		6,605.24						(30,326)							03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.01/07/2027	241	1,463,922	6,079.41	187,205		169,376		100,350			(17,829)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/18/2025	514	3,010,251	5,859.94	132,185		104,864		135,946			(27,321)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/18/2025		6,239.9						(52,961)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/19/2025	697	4,105,338	5,892.04	163,348		129,689		173,219			(33,660)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/19/2025		6,240.55						(72,117)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/19/2025	895	5,246,499	5,861.29	333,894		265,092		236,965			(68,802)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.01/21/2025	.12/19/2025		6,454.73						(47,181)							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 (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)
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/19/2025	543	3,193,796	5,882.41		215,819		171,347		137,694			(44,472)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/19/2025			6,543.66						(20,566)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/19/2025	1,091	6,468,063	5,930.14		421,527		334,667		250,076			(86,860)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/19/2025			6,602.37						(32,588)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/22/2025	871	5,158,882	5,922.33		338,026		269,000		205,284			(69,026)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/22/2025			6,591.56						(27,985)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/23/2025	617	3,657,278	5,924.06		233,072		185,620		145,402			(47,452)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/23/2025			6,567.7						(22,020)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/24/2025	465	2,808,155	6,034.5		89,733		71,519		85,546			(18,215)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/24/2025			6,343.48						(36,662)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025	357	2,133,566	5,976.71		51,809		41,355		75,686			(10,454)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025			6,193.82						(43,583)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025	538	3,223,773	5,992.7		121,184		96,731		109,991			(24,453)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025			6,349.59						(42,138)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025	580	3,462,236	5,966.08		191,860		153,146		125,995			(38,714)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025			6,525.71						(24,945)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025	1,215	7,235,733	5,957.64		451,417		360,330		268,654			(91,087)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025			6,611.49						(37,217)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025	636	3,807,367	5,984.92		239,667		191,307		132,399			(48,360)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/26/2025			6,679.07						(14,562)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/29/2025	491	2,930,605	5,963.06		177,963		142,370		108,628			(35,593)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/29/2025			6,594.57						(16,610)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/30/2025	455	2,678,539	5,891.43		97,813		78,308		117,211			(19,505)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/30/2025			6,208.4						(54,586)							03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/30/2025	515	3,039,637	5,897.97		202,071		161,776		131,115			(40,296)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.01/21/2025	12/30/2025			6,553.73						(20,622)							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)
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.12/31/2025	596	3,476,805	5,836.7		254,814		204,149		171,362			(50,665)				03
DEC 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.12/31/2025			6,532.96						(25,974)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026	1,013	5,948,461	5,871.66		260,503		209,009		274,061			(51,495)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026			6,254.09						(109,305)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026	825	4,901,130	5,942.42		278,475		223,428		193,120			(55,047)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026			6,501.9						(40,950)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026	1,258	7,473,371	5,941.81		473,786		380,130		294,886			(93,655)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI G C71XBU11	.01/21/2025	.01/02/2026			6,592.26						(44,439)							03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/04/2026	3,676	1,300,386	353.78		42,491		38,046		22,942			(4,445)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/06/2026	3,133	1,122,609	358.28		30,111		26,971		14,771			(3,140)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/10/2026	3,519	1,267,825	360.24		31,217		27,981		14,650			(3,236)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/13/2026	2,698	961,322	356.28		28,331		25,408		14,559			(2,923)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/18/2026	4,642	1,650,770	355.59		50,277		45,128		26,278			(5,149)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/20/2026	7,842	2,799,348	356.98		80,378		72,171		40,783			(8,207)				03
NOV 26 ABGAVL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/30/2026	6,776	2,435,448	359.41		63,155		56,802		30,512			(6,353)				03
NOV 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/14/2025	3,363	1,194,083	355.07		26,803		20,624		10,791			(6,178)				03
NOV 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/14/2025			390.57		(404)		(311)		(37)			93				03
NOV 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/28/2025	2,195	781,157	355.88		16,967		13,233		6,759			(3,734)				03
NOV 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/21/2025	.11/28/2025			390.59		(285)		(223)		(32)			63				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026	1,541	575,520	373.45		14,640		11,781		11,006			(2,860)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026			394.85		(2,281)		(1,835)		(1,471)			446				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026	2,789	1,042,360	373.69		26,164		21,053		19,578			(5,111)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026			401.62		(2,036)		(1,638)		(1,146)			398				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026	8,825	3,298,504	373.78		82,335		66,252		61,533			(16,083)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026			403.68		(5,118)		(4,119)		(2,748)			1,000				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.12/26/2025	2,300	858,846	373.39		21,736		17,402		16,326			(4,334)				03
DEC 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.12/26/2025			389.03		(5,750)		(4,604)		(4,050)			1,147				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	.01/22/2025	.01/02/2026	2,758	1,030,833	373.73		25,817		20,774		19,303			(5,043)				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 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	01/02/2026			408.92		(855)		(688)		(407)				167			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025	1,993	744,940	373.81		18,414		14,742		13,716			(3,672)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025			397.32		(2,232)		(1,787)		(1,348)				445			03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	01/02/2026	6,353	2,374,624	373.76		59,340		47,749		44,365			(11,591)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	01/02/2026			411.13		(1,525)		(1,227)		(672)				298			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025	2,867	1,071,862	373.85		26,435		21,163		19,674			(5,271)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025			400.02		(2,408)		(1,928)		(1,373)				480			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025	3,811	1,424,757	373.85		35,138		28,131		26,152			(7,007)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025			403.76		(2,096)		(1,678)		(1,100)				418			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025	3,934	1,470,580	373.85		36,268		29,036		26,993			(7,232)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025			407.55		(1,377)		(1,102)		(658)				275			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025	13,225	4,944,002	373.85		121,930		97,617		90,749			(24,314)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/26/2025			411.24		(2,909)		(2,329)		(1,260)				580			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/29/2025	1,796	670,815	373.58		16,861		13,529		12,630			(3,332)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/29/2025			397.21		(2,065)		(1,657)		(1,258)				408			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025	1,555	581,009	373.62		14,587		11,712		10,921			(2,874)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025			394.52		(2,348)		(1,885)		(1,515)				463			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025	2,211	826,483	373.8		20,540		16,493		15,325			(4,048)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025			399.53		(2,012)		(1,616)		(1,164)				396			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025	2,530	945,829	373.9		23,374		18,768		17,405			(4,606)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/30/2025			403.81		(1,417)		(1,137)		(753)				279			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025	1,760	656,979	373.33		16,788		13,490		12,638			(3,299)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025			397.58		(1,971)		(1,584)		(1,194)				387			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025	2,079	776,284	373.47		19,684		15,817		14,777			(3,868)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025			402.63		(1,351)		(1,086)		(733)				265			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025	2,440	911,253	373.44		23,133		18,588		17,386			(4,545)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025			408.17		(830)		(667)		(393)				163			03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025	5,842	2,182,765	373.63		54,798		44,032		41,054			(10,767)				03
DEC 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	01/22/2025	12/31/2025			410.82		(1,402)		(1,127)		(632)				275			03

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NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/06/2026	8,129	1,578,211	194.14		35,281		35,281		24,293							03
NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/11/2026	6,786	1,322,806	194.94		27,618		27,618		18,661							03
NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/13/2026	5,578	1,073,936	192.52		27,836		27,836		20,016							03
NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/20/2026	13,624	2,628,011	192.89		66,351		66,351		47,365							03
NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/27/2026	8,093	1,571,859	194.23		35,527		35,527		24,560							03
DEC 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/04/2026	5,683	1,108,645	195.08		23,414		23,414		15,844							03
DEC 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/09/2026	4,745	927,835	195.54		18,885		18,885		12,651							03
DEC 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/11/2026	4,766	923,865	193.84		21,876		21,876		15,329							03
DEC 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/18/2026	9,651	1,867,484	193.5		45,843		45,843		32,420							03
NOV 25 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/21/2025	5,595	1,074,928	192.11		18,689		14,529		10,828			(4,160)				03
NOV 25 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/21/2025			211		(280)		(218)		(53)			62				03
DEC 25 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/19/2025	5,370	1,034,617	192.66		17,614		14,027		10,211			(3,587)				03
DEC 25 JPUSCYQL Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	12/19/2025			211.08		(269)		(214)		(83)			55				03
NOV 26 JPUSCYQL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/22/2025	11/04/2026	4,890	939,293	192.09		25,036		25,036		18,188							03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/08/2027	32,846	7,986,590	243.15		268,355		243,173		196,725			(25,182)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/16/2026	14,950	3,707,032	247.97		88,651		80,055		59,420			(8,596)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/08/2027	10,982	2,680,477	244.08		84,671		76,726		61,259			(7,945)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/18/2026	45,806	11,181,149	244.1		350,413		316,535		251,084			(33,878)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/11/2027	4,510	1,093,189	242.41		38,558		34,955		28,609			(3,603)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/21/2026	12,340	3,010,181	243.94		95,510		86,316		68,666			(9,194)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/12/2027	5,508	1,339,578	243.19		44,948		40,754		32,988			(4,194)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/22/2026	4,984	1,219,260	244.65		36,879		33,334		26,242			(3,545)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/13/2027	9,755	2,365,812	242.53		82,818		75,100		61,415			(7,717)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/23/2026	6,101	1,493,251	244.76		44,841		40,537		31,861			(4,304)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/14/2027	10,962	2,668,131	243.39		88,357		80,135		64,736			(8,222)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/24/2026	29,630	7,260,219	245.03		214,224		193,691		151,561			(20,534)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/15/2027	15,864	3,892,135	245.34		113,271		102,745		80,609			(10,526)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	12/28/2026	16,406	4,012,134	244.56		122,385		110,721		87,420			(11,664)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	01/21/2025	01/15/2027	22,113	5,458,047	246.82		143,516		130,180		99,719			(13,336)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/29/2026	8,335	2,042,455	245.06	60,259		54,524		42,717			(5,735)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/20/2027	8,017	1,977,673	246.7	52,588		47,735		36,682			(4,853)				03
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/30/2026	12,318	3,007,477	244.16	94,230		85,275		67,817			(8,955)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/19/2025	4,487	1,092,557	243.52	29,387		23,402		16,886			(5,985)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/19/2025		267.64				(187)								03	
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/30/2025	5,123	1,248,546	243.72	33,145		26,613		19,219			(6,532)				03
DEC 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/30/2025		267.49				(258)								03	
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/09/2026	4,227	1,028,371	243.28	28,364		22,934		17,005			(5,430)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/09/2026		266.8				(285)								03	
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/20/2026	4,167	1,017,150	244.1	26,502		21,583		15,535			(4,919)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/20/2026		268.49				(216)								03	
DEC 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	12/31/2026	14,214	3,466,544	243.88	110,586		100,091		80,041			(10,495)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/05/2027	4,243	1,038,782	244.8	31,274		28,327		22,328			(2,947)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/06/2027	12,746	3,117,431	244.58	95,213		86,253		68,293			(8,960)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIWSPUBM8P808K5P83	.01/21/2025	01/07/2027	4,434	1,085,282	244.74	32,815		29,731		23,477			(3,084)				03
JAN 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/06/2026	178	1,274,319	7,173.2	82,467		67,320		26,923			(15,147)				03
JAN 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/14/2026	196	1,395,649	7,125.02	96,602		79,263		34,071			(17,339)				03
JAN 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/21/2026	194	1,399,083	7,209.91	88,429		72,867		28,863			(15,561)				03
JAN 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/23/2026	65	473,268	7,268.74	27,869		22,992		8,560			(4,877)				03
NOV 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	11/27/2026	174	1,248,703	7,162.87	129,356		117,157		61,786			(12,200)				03
DEC 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/23/2026	164	1,202,081	7,323.51	108,126		98,310		49,425			(9,815)				03
JAN 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/22/2027	175	1,268,721	7,230.83	128,019		116,879		62,563			(11,140)				03
NOV 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	11/26/2027	176	1,263,626	7,192.77	174,115		163,486		96,196			(10,629)				03
DEC 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/09/2027	183	1,336,873	7,289.78	171,979		161,611		93,140			(10,368)				03
DEC 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/16/2027	250	1,850,984	7,415.8	219,221		206,093		113,541			(13,128)				03
DEC 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/17/2027	177	1,304,665	7,364.75	160,971		151,340		84,652			(9,631)				03
DEC 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/27/2027	362	2,656,209	7,346.93	334,678		314,842		177,637			(19,835)				03
DEC 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	12/31/2027	222	1,607,563	7,253.69	213,839		201,213		119,007			(12,626)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	.01/24/2025	01/07/2028	243	1,789,572	7,350.88	225,965		212,710		120,575			(13,255)				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 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	01/13/2028	166	1,217,381	7,328.32	159,065	149,786	84,512					(9,279)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	01/14/2028	232	1,700,160	7,322.28	219,724	206,918	118,897					(12,805)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	01/21/2028	162	1,204,648	7,422.81	146,189	137,724	76,389					(8,465)				03
DEC 25 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	12/02/2025	208	1,465,587	7,062.73	103,394	82,245	34,794					(21,149)				03
DEC 25 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	12/12/2025	254	1,826,412	7,177.88	111,686	89,559	34,016					(22,126)				03
DEC 25 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	01/24/2025	12/23/2025	178	1,277,538	7,189.7	78,082	63,130	24,350					(14,952)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/08/2027	32,259	9,075,963	281.35	240,004	218,708	304,820					(21,296)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/15/2027	27,574	7,796,520	282.75	188,330	171,782	238,601					(16,548)				03
JAN 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/22/2027	14,539	4,112,266	282.85	99,154	90,526	125,357					(8,628)				03
DEC 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	12/23/2027	261	74,121	284	1,963	1,846	2,363					(117)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/04/2028	16,411	4,686,899	285.6	113,890	107,191	136,228					(6,699)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/06/2028	28,826	8,214,471	284.97	206,969	194,817	248,168					(12,152)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/07/2028	16,034	4,560,075	284.4	118,812	111,843	142,592					(6,969)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/10/2028	16,713	4,675,386	279.75	157,434	148,225	190,681					(9,209)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/11/2028	15,500	4,450,337	287.12	99,199	93,402	118,060					(5,797)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/13/2028	22,322	6,353,906	284.65	163,619	154,075	196,090					(9,544)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/14/2028	22,815	6,433,320	281.98	192,329	181,120	231,962					(11,209)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/14/2028	13,985	4,021,427	287.55	87,547	82,445	103,934					(5,102)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/19/2028	15,367	4,440,816	288.98	88,976	83,815	105,031					(5,162)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/21/2028	39,925	11,258,507	281.99	337,368	317,833	406,440					(19,535)				03
DEC 25 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	12/30/2025	785	227,517	289.76	1,806	1,467	2,506					(339)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/21/2028	23,017	6,847,111	288.79	134,880	127,070	159,251					(7,810)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/02/2026	14,880	4,195,032	281.92	77,675	63,240	111,262					(14,435)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/08/2026	22,505	6,330,828	281.31	125,127	102,278	178,464					(22,849)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/09/2026	17,253	4,810,362	278.81	119,047	97,371	168,553					(21,676)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/09/2026	16,586	4,650,810	280.41	99,846	81,666	142,218					(18,180)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/13/2026	18,790	5,254,910	279.67	121,006	99,225	171,705					(21,781)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/16/2026	47,109	13,314,445	282.63	234,603	192,734	333,672					(41,870)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/24/2025	01/21/2026	16,590	4,708,199	283.8	74,654	61,517	105,763					(13,137)				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/24/2025	.01/22/2026	16,619	4,695,250	282.53	84,256	69,470	119,373					(14,786)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	.01/24/2025	.01/23/2026	25,208	7,130,372	282.86	124,024	102,320	175,828					(21,704)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/18/2027	4,584	1,869,807	407.92	62,559	58,710	47,181					(3,849)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/14/2025	6,157	2,511,367	407.91	47,755	37,381	23,870					(10,374)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/18/2027	4,553	1,867,637	410.22	57,827	54,270	43,198					(3,558)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/18/2025	7,927	3,226,444	407	65,273	51,286	33,509					(13,987)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/18/2027	5,178	2,180,697	421.18	45,699	42,888	32,527					(2,812)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/19/2025	1,561	633,748	406.09	13,558	10,662	7,102					(2,895)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/19/2027	4,609	1,866,407	404.93	68,928	64,692	52,630					(4,237)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/16/2026	4,778	1,947,029	407.52	54,994	49,720	37,614					(5,273)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/19/2027	7,110	2,944,484	414.11	79,732	74,832	58,591					(4,901)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/19/2026	4,411	1,791,742	406.16	53,598	48,482	37,046					(5,116)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/15/2027	4,575	1,859,286	406.38	65,392	61,357	49,612					(4,035)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/15/2027	7,048	2,970,400	421.46	61,486	57,692	43,681					(3,794)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/16/2027	4,094	1,716,822	419.4	38,379	36,013	27,532					(2,366)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	.01/23/2025	.11/14/2025	5,351	2,169,457	405.44	47,881	37,479	25,202					(10,402)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/09/2027	17,819	6,684,269	375.11	242,523	226,215	187,885					(16,309)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/10/2027	13,410	5,043,551	376.09	176,884	165,003	135,702					(11,882)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/13/2027	18,335	6,843,995	373.28	264,937	247,198	208,961					(17,739)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/13/2027	44,913	17,113,467	381.04	503,469	469,760	365,875					(33,710)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/13/2027	10,618	4,075,961	383.88	107,877	100,654	75,828					(7,223)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/16/2027	13,673	5,258,422	384.59	135,771	126,710	94,646					(9,061)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.08/19/2027	17,411	6,635,172	381.1	195,347	182,352	141,994					(12,995)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.09/05/2025	2,453	743,499	303.11	20,114	14,419	19,163					(5,694)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.09/05/2025			321.07	(2,159)	(1,547)	(1,644)					.611				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.09/08/2025	2,318	703,982	303.76	18,170	13,095	17,115					(5,074)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.01/27/2025	.09/08/2025			325.88	(950)	(685)	(615)					.265				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/15/2025	2,430	740,755	304.9		17,614		12,845		16,253			(4,769)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/15/2025			323.61		(1,555)		(1,134)		(1,118)			421				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/19/2025	3,981	1,224,173	307.52		23,526		17,266		20,515			(6,260)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/19/2025			326.61		(1,592)		(1,169)		(1,055)			424				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/26/2025	2,630	813,926	309.42		13,416		9,950		11,172			(3,466)				03
SEP 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	09/26/2025			329.95		(631)		(468)		(379)			163				03
OCT 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	10/10/2025	2,459	760,759	309.39		12,958		9,795		10,862			(3,163)				03
OCT 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	10/10/2025			331.58		(516)		(390)		(310)			126				03
OCT 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	10/24/2025	2,875	889,127	309.21		15,815		12,156		13,385			(3,659)				03
OCT 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	10/24/2025			338.29		(201)		(155)		(103)			47				03
NOV 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	11/07/2025	2,600	800,489	307.93		16,221		12,655		14,166			(3,566)				03
NOV 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	11/07/2025			336.39		(312)		(243)		(181)			69				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/13/2025	8,483	3,184,316	375.37		53,444		36,538		36,929			(16,906)				03
NOV 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	11/25/2025	2,552	784,442	307.44		16,993		13,481		15,019			(3,512)				03
NOV 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	11/25/2025			337.04		(332)		(263)		(204)			69				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/19/2025	3,095	1,169,161	377.78		16,433		11,390		10,510			(5,044)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/05/2025	2,858	886,048	310		15,977		12,782		13,427			(3,195)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/05/2025			340.92		(200)		(160)		(119)			40				03
JUL 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/28/2026	8,874	3,367,328	379.46		74,453		65,983		56,212			(8,470)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/16/2025	2,732	847,615	310.31		15,187		12,254		12,729			(2,933)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/16/2025			340.62		(246)		(198)		(143)			47				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/03/2026	13,084	4,967,178	379.63		109,515		97,192		82,625			(12,323)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/19/2025	3,433	1,056,035	307.63		23,343		18,876		20,609			(4,467)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/19/2025			338.19		(446)		(361)		(302)			85				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/07/2026	14,805	5,589,848	377.56		136,948		121,649		106,311			(15,299)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/30/2025	3,227	992,027	307.43		22,588		18,407		20,031			(4,180)				03
DEC 25 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	12/30/2025			337.93		(484)		(394)		(341)			90				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/27/2027	13,248	5,067,509	382.5		139,903		130,361		99,752			(9,542)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/13/2026	9,300	3,505,874	376.97		88,909		79,083		69,548			(9,826)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/30/2027	12,308	4,612,873	374.8		168,491		157,036		130,816			(11,454)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/14/2026	8,735	3,324,169	380.56		70,666		62,870		52,803			(7,796)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/30/2027	28,128	10,733,223	381.58		307,162		286,280		221,480			(20,882)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/18/2026	1,745	667,912	382.74		12,774		11,375		9,256			(1,399)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/30/2027	14,767	5,690,020	385.32		141,320		131,713		97,393			(9,607)				03
JUL 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	07/27/2027	10,918	4,094,540	375.04		148,152		138,047		114,722			(10,105)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/02/2027	13,862	5,230,846	377.34		174,944		163,090		132,340			(11,854)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/03/2027	15,064	5,676,804	376.85		193,269		180,187		146,988			(13,082)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/06/2027	14,101	5,192,557	368.25		237,173		221,172		195,701			(16,001)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/06/2027	35,381	13,269,075	375.03		482,248		449,713		373,699			(32,535)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	01/27/2025	08/06/2027	17,325	6,620,888	382.16		186,070		173,516		133,433			(12,553)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/24/2025	256	1,545,950	6,027.33		109,793		84,709		35,802			(25,084)				03
OCT 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/31/2025	258	1,551,328	6,021.77		113,291		88,069		38,054			(25,222)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/26/2026	221	1,387,737	6,269.14		134,211		121,298		62,395			(12,913)				03
OCT 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/30/2026	321	1,976,269	6,147.6		221,830		200,621		109,064			(21,209)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/22/2027	274	1,725,738	6,306.37		237,725		223,151		131,770			(14,574)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/22/2027	266	1,711,550	6,427.39		212,835		199,787		113,736			(13,048)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/27/2027	278	1,760,293	6,336.32		237,450		222,965		130,823			(14,484)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/29/2027	243	1,442,202	5,924.26		270,055		253,615		165,580			(16,440)				03
OCT 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	01/28/2025	10/29/2027	301	1,921,084	6,386.37		248,848		233,699		135,189			(15,149)				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/21/2026	1,369	1,706,955	1,246.79		57,584		47,851		18,617			(9,732)				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/23/2026	2,086	2,641,646	1,266.29		71,054		59,112		19,878			(11,942)				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/27/2026	726	903,398	1,244.83		31,380		26,165		10,401			(5,216)				03
JAN 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/27/2027	1,804	2,261,882	1,253.78		95,921		87,994		42,600			(7,927)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/14/2028	1,149	1,426,924	1,242.11		75,889		71,665		39,458			(4,224)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/14/2028	2,060	2,589,769	1,257.31		124,060		117,155		62,005			(6,905)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/21/2028	1,872	2,367,037	1,264.49		108,104		102,126		53,115			(5,978)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/21/2028	1,987	2,548,597	1,282.5		102,500		96,832		47,931			(5,668)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	01/28/2025	01/27/2028	1,956	2,455,722	1,255.61		119,539		112,964		60,218			(6,574)				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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AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/06/2027	26,202	8,676,421	331.14	285,336		267,835		253,092			(17,501)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/10/2027	15,995	5,316,421	332.37	166,193		156,044		146,158			(10,149)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/13/2027	28,101	9,349,427	332.71	288,315		270,765		253,108			(17,550)				03	
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/14/2025	19,292	6,336,147	328.43	112,860		79,770		79,859			(33,090)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/20/2027	38,256	12,814,247	334.96	359,224		337,524		310,366			(21,701)				03	
AUG 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/22/2025	17,457	5,777,352	330.94	83,446		59,964		54,573			(23,482)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/24/2027	18,402	6,206,068	337.25	157,337		147,873		133,514			(9,464)				03	
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/05/2025	20,645	6,878,921	333.2	83,406		61,478		51,444			(21,928)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/27/2027	33,742	11,305,287	335.05	317,176		298,159		274,043			(19,017)				03	
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/19/2025	17,252	5,791,391	335.69	57,795		43,537		33,187			(14,258)				03	
AUG 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/31/2027	15,893	5,352,103	336.76	139,381		131,060		118,926			(8,321)				03	
SEP 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/29/2025	9,743	3,276,695	336.33	31,761		24,256		18,244			(7,505)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/03/2027	20,063	6,746,017	336.24	180,167		169,445		154,447			(10,722)				03	
AUG 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	08/21/2026	17,026	5,650,767	331.9	138,588		124,803		114,181			(13,785)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/08/2027	16,887	5,710,981	338.18	140,165		131,868		118,382			(8,297)				03	
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/03/2026	15,416	5,190,071	336.67	98,045		88,513		76,360			(9,532)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/10/2027	23,082	7,832,259	339.33	182,575		171,790		152,730			(10,785)				03	
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/21/2026	17,851	6,037,373	338.21	106,392		96,362		81,748			(10,030)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/14/2027	22,232	7,575,832	340.77	165,625		155,882		136,956			(9,743)				03	
SEP 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/30/2026	10,484	3,569,639	340.5	55,458		50,308		41,388			(5,150)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/17/2027	17,906	5,987,144	334.36	175,302		165,023		152,846			(10,280)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/17/2027	16,641	5,671,834	340.83	123,977		116,707		102,472			(7,270)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/20/2027	15,007	5,135,211	342.19	105,499		99,332		86,230			(6,167)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/24/2027	34,679	11,770,685	339.42	276,043		259,974		231,357			(16,069)				03	
SEP 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	01/31/2025	09/30/2027	18,286	6,260,779	342.39	128,364		120,938		104,993			(7,426)				03	
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT3QB789TSUI/DF371261	02/03/2025	01/15/2026	213	1,253,091	5,882.78	47,885		40,229		58,557			(7,656)				03	
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT3QB789TSUI/DF371261	02/03/2025	01/15/2026		6,225.61						(26,539)							03	
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT3QB789TSUI/DF371261	02/03/2025	01/15/2026	240	1,430,415	5,949.9	52,652		44,234		57,805			(8,418)				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 Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,298.61						(24,657)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	319	1,908,396	5,978.87		63,844		53,666		72,456			(10,178)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,299.72						(32,819)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	256	1,509,496	5,900.85		82,302		69,181		68,098			(13,121)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,433.54						(17,688)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	677	4,027,401	5,951.97		210,262		176,742		162,523			(33,520)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,487.76						(39,169)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	521	3,114,281	5,976.13		170,641		143,437		118,986			(27,204)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,567.22						(22,786)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	467	2,798,996	5,996.65		154,694		130,032		101,978			(24,661)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,614.43						(17,063)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	756	4,535,229	5,996.6		264,342		222,201		165,254			(42,141)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,667.09						(22,374)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	339	2,023,915	5,973.6		117,018		98,577		78,872			(18,441)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,607.86						(13,153)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	233	1,396,650	5,986.5		86,351		72,743		52,851			(13,608)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,708.26						(6,029)							03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	169	989,776	5,857.01		148,816		148,816		91,790							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	397	2,398,421	6,035.89		81,995		69,110		81,099			(12,885)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,384.98						(32,970)							03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	187	1,122,935	6,007.25		147,282		147,282		86,682							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	267	1,580,237	5,915.61		51,708		43,269		67,411			(8,439)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			6,211.74						(33,299)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	243	1,413,380	5,816.62		30,957		25,920		74,383			(5,037)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025			5,995.37						(51,962)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	02/03/2025	312	1,819,565	5,823.54		90,076		75,419		94,443			(14,657)				03

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JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,262.97						(34,193)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.455	2,653,935	5,827.7		163,484		136,882		136,603			(26,602)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,404.84						(32,928)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.337	1,993,131	5,909.6		107,518		90,023		86,416			(17,496)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,442.91						(21,579)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.570	3,332,412	5,846.85		214,871		179,907		164,977			(34,964)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,473.38						(32,943)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.329	1,911,971	5,810.05		122,470		102,542		101,945			(19,929)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,405.87						(23,717)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.375	2,220,801	5,918.19		139,019		116,397		94,494			(22,621)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,579.9						(14,777)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.273	1,583,425	5,803.28		96,098		80,598		86,269			(15,500)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,355.68						(23,378)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.558	3,254,509	5,834.44		222,577		186,678		166,678			(35,900)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,503.26						(29,769)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.284	1,654,879	5,817.82		63,549		53,329		87,845			(10,220)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,145.34						(43,133)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.291	1,698,355	5,836.07		106,466		89,344		86,928			(17,122)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,431.24						(19,887)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.288	1,680,264	5,835.87		112,185		94,144		86,037			(18,041)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,483.51						(16,564)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025	.292	1,702,866	5,838.93		58,815		49,384		86,893			(9,431)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Toronto Dominion Bank Toronto	PT30B789TSUIDF371261	.02/03/2025			.6,134.81						(45,649)							03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57PNE97	.02/03/2025	.2,897	1,074,671	370.91		32,364		27,098		24,912			(5,266)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGOFU57PNE97	.02/03/2025			400.58		(2,492)		(2,086)		(1,440)			.405				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57PNE97	.02/03/2025	.3,012	1,123,590	373.06		30,058		25,167		22,342			(4,891)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Spread	Index		Index	NA	02/03/2025	01/09/2026			402.9		(2,018)		(1,690)		(1,108)			328				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/09/2026	3,373	1,255,881	372.37		34,907		29,227		26,256			(5,680)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/09/2026			405.95		(1,585)		(1,327)		(820)			258				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/09/2026	6,877	2,550,581	370.91		76,811		64,312		59,124			(12,499)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/09/2026			408		(2,544)		(2,130)		(1,252)			414				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/12/2026	3,948	1,465,766	371.25		43,470		36,458		33,307			(7,011)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/12/2026			408.84		(1,342)		(1,126)		(657)			217				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/13/2026	4,430	1,639,720	370.14		51,654		43,347		40,257			(8,307)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/13/2026			397.72		(5,227)		(4,387)		(3,226)			841				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/14/2026	4,834	1,789,506	370.19		56,268		47,245		43,833			(9,023)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/14/2026			397.87		(5,656)		(4,749)		(3,480)			907				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/02/2026	2,899	1,081,993	373.24		28,438		23,713		21,019			(4,725)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/02/2026			398.01		(3,160)		(2,635)		(1,891)			525				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/14/2026	3,685	1,364,777	370.34		42,564		35,739		33,091			(6,825)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/14/2026			406.9		(1,585)		(1,331)		(824)			254				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026	4,172	1,557,213	373.23		41,514		34,877		30,836			(6,637)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026			401.46		(3,380)		(2,839)		(1,941)			540				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/02/2026	4,585	1,713,570	373.72		43,834		36,551		32,112			(7,284)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/02/2026			407.89		(1,605)		(1,338)		(787)			267				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026	3,407	1,270,313	372.82		34,652		29,112		25,914			(5,540)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026			409.41		(1,090)		(916)		(539)			174				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/05/2026	3,242	1,210,188	373.32		31,769		26,537		23,476			(5,231)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/05/2026			409.3		(973)		(812)		(468)			160				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026	6,045	2,256,864	373.36		59,782		50,224		44,269			(9,558)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/15/2026			410.7		(1,693)		(1,422)		(793)			271				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/06/2026	5,660	2,114,559	373.57		54,793		45,797		40,323			(8,996)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/06/2026			402.37		(3,906)		(3,264)		(2,178)			641				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/07/2026	3,453	1,287,539	372.91		34,665		28,991		25,817			(5,674)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/03/2025	01/07/2026			400.89		(2,831)		(2,368)		(1,624)			463				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)
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/07/2026	3,113	1,162,512	373.39		30,480		25,491		22,500			(4,989)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/07/2026			407.48		(1,214)		(1,015)		(598)			199				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/08/2026	4,914	1,830,067	372.41		50,714		42,437		38,100			(8,277)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/08/2026			400.83		(4,079)		(3,413)		(2,348)			666				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/08/2026	8,071	3,009,959	372.93		81,034		67,809		60,339			(13,225)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/08/2026			409.59		(2,421)		(2,026)		(1,154)			395				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/09/2026	4,647	1,727,115	371.66		49,956		41,827		37,986			(8,129)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	02/03/2025	01/09/2026			396.09		(6,366)		(5,330)		(4,003)			1,036				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/04/2025	12/30/2025	4,001	754,627	188.62		20,604		17,202		14,833			(3,403)				03
DEC 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/04/2025	12/30/2025			203.67		(1,200)		(1,002)		(690)			198				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/04/2025	01/22/2026	6,478	1,219,919	188.33		36,404		30,787		25,768			(5,617)				03
JAN 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/04/2025	01/22/2026			207.04		(1,943)		(1,643)		(552)			300				03
DEC 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	12/22/2026	9,012	1,723,321	191.23		51,908		47,810		38,234			(4,098)				03
DEC 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	12/23/2026	10,028	1,911,670	190.63		60,370		55,611		45,118			(4,759)				03
DEC 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	12/24/2026	10,940	2,091,164	191.15		63,451		58,457		46,848			(4,995)				03
DEC 26 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	12/30/2026	9,040	1,723,607	190.67		54,510		50,256		40,742			(4,254)				03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	01/06/2027	10,619	2,019,605	190.19		66,687		61,535		50,360			(5,152)				03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	01/15/2027	17,168	3,265,478	190.21		108,329		100,066		81,796			(8,262)				03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
	Index		Index	NA	02/04/2025	01/22/2027	7,478	1,426,616	190.77		45,393		41,964		33,996			(3,428)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/02/2026	2,952	1,066,173	361.21		26,772		24,632		11,838			(2,140)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/04/2026	2,332	844,791	362.33		20,191		18,582		8,696			(1,609)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/07/2026	2,236	810,610	362.48		19,299		17,768		8,291			(1,531)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/09/2026	3,576	1,298,278	363.05		30,146		27,761		12,791			(2,385)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/11/2026	4,932	1,792,720	363.48		40,887		37,662		17,176			(3,225)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/14/2026	2,594	937,761	361.52		23,449		21,608		10,346			(1,841)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/16/2026	1,443	524,599	363.56		11,976		11,039		5,033			(938)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/18/2026	4,116	1,478,008	359.05		41,329		38,103		19,347			(3,226)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/21/2026	1,963	705,213	359.28		19,570		18,049		9,123			(1,521)				03
DEC 26 ABGAVL Call	VAGLB: Fixed Indexed	N/A	Equity /	UBS AG																		
	Index		Index	UBS AG	02/05/2025	12/22/2026	2,364	849,587	359.46		23,399		21,583		10,873			(1,816)				03

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DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/05/2025	1,441	519,614	360.66	8,832		7,277		2,705			(1,555)				03
DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/05/2025			395.3	(101)		(83)		(9)			18				03
DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/12/2025	1,476	533,328	361.38	8,737		7,233		2,628			(1,503)				03
DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/12/2025			396.04	(103)		(86)		(9)			18				03
DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/22/2025	1,791	639,086	356.83	14,328		11,940		5,380			(2,388)				03
DEC 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	02/05/2025	12/22/2025			391.21	(287)		(239)		(36)			48				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/16/2026	442	2,732,143	6,175.73	181,543		154,846		62,748			(26,698)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/22/2026	511	3,177,610	6,212.58	199,861		170,979		68,193			(28,882)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/23/2026	627	3,862,802	6,159.59	266,909		228,449		95,790			(38,459)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/26/2026	400	2,499,824	6,244.72	149,732		128,342		50,225			(21,390)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/29/2026	633	3,906,168	6,166.4	270,899		232,528		97,636			(38,371)				03
JAN 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/30/2026	561	3,426,126	6,110.88	260,819		223,980		99,511			(36,839)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	02/02/2026	575	3,595,978	6,256.16	215,184		185,046		72,500			(30,138)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	02/05/2026	435	2,696,142	6,195.18	181,182		156,018		64,569			(25,164)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/15/2027	471	2,883,056	6,125.3	356,888		331,541		187,371			(25,347)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/22/2027	390	2,485,395	6,376.24	237,873		221,145		112,359			(16,728)				03
JAN 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/29/2027	471	2,959,183	6,281.7	316,952		294,880		156,836			(22,072)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	02/05/2027	330	2,070,553	6,282.4	223,643		208,219		111,001			(15,424)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/14/2028	390	2,274,376	5,832.93	474,139		451,941		302,358			(22,198)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/14/2028	428	2,735,181	6,386.88	375,772		358,180		212,339			(17,592)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/19/2028	371	2,397,035	6,463.45	310,577		296,104		172,582			(14,472)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/21/2028	483	2,978,634	6,172.95	487,186		464,527		289,706			(22,660)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/21/2028	370	2,448,028	6,616.65	278,991		266,015		148,947			(12,976)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/27/2028	688	4,459,992	6,484.62	572,164		545,700		317,076			(26,465)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/28/2028	431	2,648,895	6,143.22	445,518		424,931		267,109			(20,588)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/28/2028	367	2,417,337	6,579.04	286,691		273,443		155,080			(13,248)				03
JAN 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	01/31/2028	380	2,401,987	6,327.68	351,164		334,981		202,426			(16,183)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/06/2025	02/04/2028	769	4,873,695	6,341.25	707,722		675,228		406,857			(32,494)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3UQRHIGC71XB11	02/06/2025	01/16/2026	671	4,026,196	6,000.56	354,796		302,620		145,350			(52,176)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/21/2025	10,147	4,124,577	406.47	78,890		65,231		45,121			(13,659)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/21/2025	17,517	7,159,295	408.71	118,739		98,180		65,278			(20,559)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/25/2025	5,750	2,358,235	410.14	35,894		29,766		19,359			(6,128)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/26/2025	11,802	4,808,477	407.43	87,350		72,488		49,502			(14,862)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/26/2025	10,571	4,332,637	409.87	67,270		55,825		36,515			(11,445)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/03/2025	5,985	2,454,056	410.02	38,264		31,908		20,964			(6,356)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/04/2025	5,018	2,059,481	410.44	31,306		26,123		17,050			(5,182)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/20/2026	7,666	3,125,580	407.74	82,752		76,485		59,985			(6,267)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/04/2025	1,891	780,836	412.92	10,053		8,389		5,234			(1,664)				03
NOV 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/25/2026	5,717	2,338,596	409.09	58,676		54,266		42,260			(4,410)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/04/2026	2,506	1,032,946	412.26	22,749		21,062		16,128			(1,686)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/19/2027	11,429	4,668,967	408.52	146,465		139,366		115,255			(7,099)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/22/2027	10,124	4,149,566	409.86	124,479		118,464		97,565			(6,015)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/22/2027	8,527	3,601,058	422.31	68,691		65,371		51,420			(3,319)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/24/2027	7,758	3,163,047	407.69	102,278		97,346		80,773			(4,933)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/24/2027	10,742	4,430,736	412.45	121,545		115,683		94,402			(5,862)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/24/2027	8,197	3,473,928	423.78	62,715		59,690		46,687			(3,025)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/29/2027	5,052	2,072,743	410.31	61,411		58,464		48,115			(2,947)				03
NOV 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/29/2027	6,221	2,644,722	425.15	45,441		43,260		33,696			(2,181)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/01/2027	4,840	2,041,701	421.86	39,860		37,951		29,950			(1,909)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/02/2027	6,966	2,871,275	412.17	79,853		76,032		62,177			(3,821)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/03/2027	7,514	3,100,905	412.66	84,810		80,756		65,934			(4,054)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	12/03/2027	9,395	4,009,150	426.73	64,954		61,849		47,904			(3,105)				03
NOV 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTDBPU41	02/06/2025	11/20/2025	5,485	2,220,838	404.91	46,676		38,566		27,372			(8,110)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGGFU57PNE97	02/10/2025	01/09/2026	23,662	8,830,614	373.2	265,960		227,391		173,794			(38,568)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/16/2026	25,924	9,671,260	373.06		295,535		253,566		194,163			(41,970)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/21/2026	13,522	5,088,873	376.35		130,484		112,224		80,439			(18,260)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/23/2026	27,867	10,505,761	376.99		260,282		224,069		158,487			(36,213)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/29/2026	20,707	7,803,192	376.84		196,302		169,457		120,394			(26,845)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/14/2027	12,886	4,806,299	373		185,294		172,606		133,510			(12,688)				03
JAN 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/30/2026	19,194	7,246,766	377.56		175,238		151,342		105,880			(23,896)				03
JAN 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/21/2027	11,732	4,411,600	376.04		151,339		141,079		105,533			(10,260)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/04/2026	13,163	4,971,360	377.68		120,177		104,019		72,634			(16,158)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/05/2027	12,499	4,720,119	377.64		152,988		142,831		105,024			(10,157)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/06/2026	17,229	6,520,271	378.44		151,274		131,048		90,043			(20,226)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/09/2027	5,711	2,172,936	380.45		62,884		58,732		41,762			(4,152)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/09/2026	11,072	4,200,428	379.39		92,669		80,381		54,091			(12,288)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/06/2028	12,349	4,665,757	377.81		184,501		176,131		125,022			(8,371)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/10/2028	18,573	6,968,775	375.21		299,582		286,042		208,741			(13,540)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/13/2028	16,676	6,327,230	379.43		238,128		227,395		158,616			(10,733)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/14/2028	15,216	5,675,201	372.97		261,719		249,935		186,531			(11,785)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/18/2028	13,642	5,179,553	379.67		193,856		185,160		128,849			(8,696)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/21/2028	15,885	6,006,292	378.1		236,535		225,953		160,049			(10,581)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/24/2028	15,738	6,081,323	386.42		182,399		174,262		112,067			(8,137)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/27/2028	14,885	5,702,451	383.1		191,421		182,906		122,486			(8,516)				03
JAN 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	01/28/2028	11,640	4,438,382	381.32		157,948		150,928		103,231			(7,020)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/01/2028	15,372	5,964,124	387.99		170,166		162,631		102,667			(7,535)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/04/2028	27,623	10,551,422	381.98		368,490		352,219		239,256			(16,272)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/10/2025	02/09/2028	25,877	9,973,084	385.4		311,821		298,114		194,556			(13,706)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/10/2025	01/28/2028	129	925,304	7,145.76		136,638		130,565		78,510			(6,073)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/10/2025	01/31/2028	159	1,178,987	7,405.7		143,358		137,004		76,981			(6,354)				03
FEB 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/10/2025	02/04/2028	177	1,280,431	7,231.62		178,252		170,380		100,361			(7,871)				03
FEB 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	02/10/2025	02/07/2028	137	1,014,211	7,429.57		121,738		116,377		65,081			(5,361)				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 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.01/29/2026	141	1,009,491	7,162.56	66,163		57,115		23,952			(9,048)				03
FEB 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.02/03/2026	170	1,216,954	7,151.4	81,767		70,742		30,174			(11,025)				03
FEB 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.02/06/2026	134	967,354	7,219.06	59,417		51,473		20,837			(7,944)				03
FEB 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.02/04/2027	133	956,471	7,188.81	101,207		94,479		50,928			(6,728)				03
FEB 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.02/05/2027	53	387,947	7,254.06	38,614		36,050		18,953			(2,564)				03
JAN 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.02/10/2025	.01/27/2028	130	939,081	7,202.09	132,888		126,977		75,248			(5,912)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/22/2026	8,050	3,025,435	375.83	81,466		70,509		49,859			(10,957)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/22/2026			413.4	(2,335)		(2,021)		(768)			314				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026	2,027	761,609	375.66	20,740		17,959		12,737			(2,781)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026			396.4	(3,710)		(3,213)		(1,832)			498				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026	4,190	1,574,364	375.77	42,609		36,895		26,108			(5,714)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026			402.17	(4,315)		(3,737)		(1,893)			579				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026	5,532	2,078,827	375.81	56,146		48,616		34,369			(7,530)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026			405.87	(3,872)		(3,353)		(1,546)			519				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026	7,442	2,796,395	375.75	75,761		65,601		46,445			(10,160)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/23/2026			412.8	(2,307)		(1,998)		(785)			309				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/26/2026	2,169	814,802	375.58	22,345		19,375		13,779			(2,971)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/26/2026			406.64	(1,410)		(1,223)		(562)			187				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/27/2026	4,079	1,529,740	375.02	43,320		37,577		27,025			(5,743)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/27/2026			400.99	(4,854)		(4,211)		(2,198)			643				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/27/2026	2,803	1,051,854	375.24	29,433		25,531		18,279			(3,902)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/27/2026			405.26	(2,130)		(1,848)		(879)			282				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/16/2026	3,807	1,424,351	374.14	41,839		36,111		26,415			(5,728)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/16/2026			397.28	(6,205)		(5,356)		(2,977)			850				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/28/2026	4,045	1,520,304	375.87	41,135		35,698		25,233			(5,437)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/28/2026			401.68	(4,490)		(3,896)		(2,017)			593				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/28/2026	4,035	1,517,239	376.04	40,671		35,295		24,858			(5,376)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFUS7RNE97	.02/12/2025	.01/28/2026			406.12	(2,824)		(2,451)		(1,140)			373				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 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026	10,805	3,969,904	374.36		115,165		99,398		72,425			(15,767)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026			404.04		(8,696)		(7,505)		(3,558)			1,190				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/28/2026	6,538	2,456,681	375.78		66,814		57,982		41,054			(8,832)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/28/2026			411.67		(2,419)		(2,099)		(859)			320				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026	3,790	1,418,910	374.35		41,201		35,560		25,905			(5,641)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026			408.08		(1,971)		(1,701)		(733)			270				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026	5,192	1,944,649	374.54		55,867		48,219		35,002			(7,648)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/16/2026			411.88		(1,713)		(1,479)		(579)			235				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/09/2026	2,918	894,253	306.42		32,219		27,714		19,980			(4,505)				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/09/2026			336.89		(1,372)		(1,180)		(415)			192				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/21/2026	4,580	1,717,700	375.01		48,369		41,844		30,085			(6,525)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/21/2026			400.94		(5,313)		(4,597)		(2,379)			717				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/16/2026	5,090	1,558,693	306.25		57,004		49,200		35,623			(7,804)				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/16/2026			336.82		(2,545)		(2,196)		(788)			348				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/21/2026	1,982	744,353	375.6		20,293		17,556		12,466			(2,738)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/21/2026			405.65		(1,407)		(1,217)		(561)			190				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/23/2026	5,997	1,850,348	308.54		59,132		51,201		35,017			(7,930)				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/23/2026			339.07		(2,279)		(1,973)		(677)			306				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026	2,704	1,015,752	375.63		27,663		23,942		16,998			(3,721)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026			402.32		(2,731)		(2,364)		(1,190)			367				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/27/2026	3,409	1,052,246	308.65		33,512		29,070		19,838			(4,443)				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/27/2026			339.17		(1,330)		(1,153)		(395)			176				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/30/2026	2,774	860,775	310.32		24,687		21,443		14,013			(3,245)				03
JAN 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	01/30/2026			340.89		(860)		(747)		(246)			113				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026	4,735	1,779,647	375.87		47,821		41,389		29,238			(6,432)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026			405.94		(3,267)		(2,828)		(1,300)			439				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026	3,373	1,267,723	375.87		34,065		29,483		20,828			(4,582)				03
JAN 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	02/12/2025	01/22/2026			409.71		(1,518)		(1,314)		(550)			204				03
FEB 26 JPMorgan MOZAIC	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	02/12/2025	02/03/2026	2,792	867,915	310.82		24,182		21,039		13,583			(3,142)				03

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FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/12/2025	02/03/2026			341.69		(782)		(680)		(224)			102				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/12/2025	02/11/2026	3,284	1,025,997	312.46		25,875		22,587		13,951			(3,288)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/12/2025	02/11/2026			341		(1,084)		(946)		(325)			138				03
JAN 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	01/30/2026	1,145	1,425,816	1,245.7		51,037		45,103		16,291			(5,935)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/03/2026	789	979,455	1,241.53		36,905		32,663		12,207			(4,242)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/05/2026	1,177	1,466,911	1,246.07		52,646		46,629		16,934			(6,017)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/10/2026	1,305	1,631,200	1,249.78		56,476		50,112		17,857			(6,363)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	01/28/2028	1,483	1,849,973	1,247.47		98,737		95,053		49,015			(3,684)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/12/2026	830	1,042,543	1,256.53		33,503		29,749		10,137			(3,754)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	01/28/2028	1,688	2,138,008	1,266.78		99,949		96,219		47,131			(3,729)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/13/2026	223	279,615	1,253.99		9,263		8,228		2,858			(1,035)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	01/28/2028	987	1,255,477	1,271.64		56,730		54,613		26,401			(2,117)				03
FEB 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/05/2027	944	1,173,179	1,242.88		56,673		53,502		25,355			(3,171)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/03/2028	897	1,111,536	1,239.24		62,813		60,483		31,891			(2,331)				03
FEB 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/12/2027	604	753,941	1,249.24		34,714		32,791		15,228			(1,923)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/04/2028	1,074	1,331,329	1,239.46		75,145		72,360		38,138			(2,786)				03
JAN 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	01/21/2028	985	1,264,719	1,283.94		52,256		50,293		23,447			(1,963)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/04/2028	3,200	4,023,353	1,257.4		201,104		193,648		97,441			(7,455)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/04/2028	731	923,438	1,263.72		44,195		42,556		21,056			(1,638)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/07/2028	836	1,046,860	1,252.27		54,246		52,241		26,663			(2,005)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/10/2028	743	932,875	1,255.89		47,205		45,465		22,997			(1,740)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/10/2028	3,181	4,029,402	1,266.57		189,481		182,496		89,727			(6,985)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/11/2028	814	1,017,360	1,249.49		53,779		51,798		26,648			(1,981)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/14/2025	02/11/2028	2,929	3,715,447	1,268.69		172,229		165,886		81,117			(6,344)				03
FEB 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/19/2025	02/13/2026	155,822	51,196,929	328.56		1,229,437		1,095,129		1,004,240			(134,308)				03
FEB 27 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	02/19/2025	02/12/2027	24,889	8,177,520	328.56		272,036		257,322		240,519			(14,715)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/19/2025	02/13/2026	156,406	59,410,652	379.85		1,370,113		1,220,437		743,000			(149,676)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	02/19/2025	02/12/2027	32,562	12,368,509	379.85		386,180		365,291		246,090			(20,889)				03
FEB 26 IUL Rainbow	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	02/19/2025	02/13/2026	117,751,857	117,751,857	6,114.63		4,436,890		3,952,188		888,478			(484,702)				03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	112,148,864	112,148,864	6,114.63	4,838,102	4,309,570	938,652		115,314			(528,532)				03
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	13,311,347	13,311,347	6,114.63	600,608	534,995			224,557			(65,613)				03
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	25,733,262	25,733,262	6,114.63	1,171,378	1,043,412			341,851			(127,966)				03
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	37,045,758	37,045,758	6,114.63	1,814,501	1,616,278			486,128			(198,223)				03
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	50,122,209	50,122,209	6,114.63	2,603,348	2,318,948			67,035			(284,399)				03
FEB 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/19/2025	02/13/2026	8,376,318	8,376,318	6,114.63	340,581	303,375			409,630			(37,206)				03
FEB 26 ...	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/19/2025	02/13/2026	108,083	30,801,453	284.98	766,307	682,593						(83,714)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/23/2026	5,158	1,278,002	247.78	27,904	24,962			12,207			(2,942)				03
JAN 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/23/2026			272.74					(99)							03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/02/2026	3,884	964,476	248.31	20,159	18,096			8,801			(2,063)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/02/2026			272.84					(84)							03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/06/2026	6,768	1,684,939	248.96	33,230	29,869			14,211			(3,361)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/06/2026			273.46					(133)							03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/17/2026	6,866	1,713,615	249.57	32,271	29,108			13,704			(3,164)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/17/2026			274.27					(129)							03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/15/2027	3,885	955,416	245.92	29,954	28,432			18,848			(1,522)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/09/2027	7,990	1,990,431	249.12	50,576	48,097			30,488			(2,479)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/22/2027	26,538	6,615,455	249.28	165,068	156,767			97,987			(8,301)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/10/2027	11,704	2,924,506	249.87	70,576	67,121			41,940			(3,455)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/11/2027	8,182	2,041,524	249.5	50,568	48,096			30,287			(2,472)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/25/2027	3,522	879,109	249.61	21,449	20,375			12,682			(1,074)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/12/2027	21,677	5,433,866	250.67	123,995	117,942			72,623			(6,053)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/27/2027	11,404	2,836,279	248.71	73,784	70,100			44,452			(3,684)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/12/2027	5,461	1,369,370	250.77	31,017	29,502			18,135			(1,514)				03
JAN 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	01/29/2027	13,852	3,462,392	249.95	82,560	78,450			48,638			(4,110)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/16/2027	14,290	3,577,637	250.36	83,596	79,538			49,415			(4,058)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/02/2027	4,296	1,074,142	250.04	25,518	24,254			15,036			(1,263)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/17/2027	13,099	3,285,587	250.83	74,271	70,670			43,536			(3,600)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBM8PRO8K5P83	02/18/2025	02/03/2027	8,282	2,060,917	248.83	53,339	50,702			32,189			(2,637)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/18/2025	02/05/2027	26,828	6,704,164	249.89		161,239		153,291		95,428			(7,948)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	02/18/2025	02/08/2027	3,846	958,518	249.22		24,192		23,004		14,537			(1,188)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	922	6,199,975	6,726.09		144,452		129,762		27,428			(14,690)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	154	1,044,099	6,771.95		21,650		19,448		3,983			(2,202)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	1,922	13,041,953	6,787.24		259,946		233,511		47,495			(26,435)				03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	295	2,007,291	6,802.53		38,431		34,523		6,977			(3,908)				03
FEB 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/12/2027	89	623,582	7,031.82		27,262		25,895		9,587			(1,367)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	7,611	46,538,449	6,114.63		1,620,154		1,455,392		1,413,426			(164,761)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,466.74						(567,357)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	484	2,986,298	6,175.78		108,876		97,804		77,657			(11,072)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,573.23						(25,530)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	10,244	62,639,982	6,114.63		2,776,917		2,494,519		1,902,448			(282,398)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,579.34						(529,591)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	1,240	7,582,569	6,114.63		371,364		333,598		230,291			(37,766)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,649.66						(49,775)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	499	3,067,192	6,145.2		143,662		129,052		86,285			(14,610)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,671.06						(18,473)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	924	5,649,918	6,114.63		288,214		258,904		171,594			(29,310)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,680.23						(33,009)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	4,238	25,910,989	6,114.63		1,396,227		1,254,238		786,946			(141,989)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,726.09						(126,090)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	4,373	26,736,403	6,114.63		1,465,322		1,316,306		812,015			(149,016)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,741.38						(123,291)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	422	2,591,185	6,145.2		149,301		134,118		72,894			(15,183)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,863.67						(8,325)							03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	2,131	13,031,683	6,114.63		840,813		755,306		395,787			(85,506)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,940.11						(33,389)							03

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SCHEDULE DB - PART A - SECTION 1

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FEB 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/12/2027	331	2,140,189	6,466.22		193,296		183,604		87,359			(9,692)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	575	3,514,506	6,114.63		106,108		95,318		106,740			(10,791)				03
FEB 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026			6,414.25				(50,078)									03
FEB 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Morgan Stanley & Co Intern	02/20/2025	02/13/2026	912	5,940,775	6,512.08		233,176		209,463		59,004			(23,713)				03
FEB 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	02/19/2025	02/13/2026	182,397	19,084,246	104.63		331,963		298,204		159,594			(33,759)				03
FEB 27 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	02/19/2025	02/12/2027	20,771	2,173,238	104.63		49,434		46,956		29,478			(2,479)				03
FEB 26 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	02/19/2025	02/13/2026	277,899	69,444,076	249.89		1,164,395		1,048,945		524,757			(115,450)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	01/30/2026	41,798	11,862,170	283.8		232,813		208,776		268,678			(24,037)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/02/2026	35,304	10,049,699	284.66		182,523		163,844		209,576			(18,679)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/06/2026	32,403	9,197,697	283.85		181,135		162,812		208,654			(18,323)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/09/2026	28,789	8,190,285	284.49		152,584		137,282		174,978			(15,302)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/12/2026	28,836	8,191,999	284.09		158,886		143,088		182,530			(15,798)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/13/2026	51,110	14,533,023	284.35		275,481		248,167		315,963			(27,314)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/20/2026	25,658	7,298,235	284.44		138,555		125,084		158,352			(13,471)				03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/20/2026	3,747	1,070,914	285.84		17,834		16,100		20,186			(1,734)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/01/2027	24,623	6,994,313	284.06		181,961		172,941		196,790			(9,021)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/05/2027	23,104	6,566,008	284.19		169,585		161,226		183,352			(8,360)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/12/2027	23,047	6,546,512	284.05		171,470		163,100		185,205			(8,370)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/18/2027	22,485	6,410,459	285.1		157,170		149,561		168,810			(7,609)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/19/2027	5,661	1,620,594	286.28		36,739		34,963		39,182			(1,776)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	01/25/2028	25,556	7,344,499	287.39		185,791		179,680		192,604			(6,112)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	01/27/2028	23,516	6,767,423	287.78		167,669		162,164		173,291			(5,505)				03
JAN 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	01/28/2028	24,854	7,085,981	285.11		204,047		197,354		213,782			(6,693)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/01/2028	24,202	7,028,071	290.39		149,811		144,916		152,555			(4,896)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/03/2028	22,932	6,615,934	288.5		157,773		152,627		162,343			(5,146)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/04/2028	25,202	7,196,291	285.55		202,620		196,017		211,936			(6,603)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/07/2028	32,446	9,369,064	288.76		220,307		213,148		226,552			(7,159)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	02/21/2025	02/10/2028	25,929	7,500,383	289.27		171,388		165,834		175,748			(5,554)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	02/21/2025	02/14/2028	27,312	7,805,810	285.8	217,678		210,649		227,246			(7,028)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	02/21/2025	02/16/2028	21,613	6,290,765	291.07	129,675		125,496		131,518			(4,179)				03
JAN 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	02/21/2025	01/26/2026	31,858	9,001,614	282.55	196,885		176,315		229,189			(20,570)				03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI K50	02/21/2025	02/18/2028	36,405	10,455,831	287.21	270,124		261,434		279,693			(8,690)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/20/2027	12,176	4,990,522	409.85	152,360		147,173		119,382			(5,187)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/05/2025	7,783	3,200,210	411.16	45,867		40,195		25,039			(5,673)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/08/2025	12,417	5,120,005	412.34	68,173		59,830		36,685			(8,343)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/11/2025	13,647	5,599,895	410.35	85,809		75,417		47,901			(10,392)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/12/2025	8,457	3,458,460	408.96	58,122		51,107		33,200			(7,015)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/15/2025	9,553	3,921,032	410.44	60,217		53,024		33,773			(7,193)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/18/2025	7,858	3,177,975	404.41	71,253		62,828		43,766			(8,425)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/19/2025	8,899	3,577,434	401.99	92,187		81,323		58,511			(10,864)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/19/2025	11,955	4,847,919	405.5	102,080		90,050		61,842			(12,030)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/18/2026	7,469	3,011,297	403.19	98,007		92,818		73,259			(5,189)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/11/2026	9,249	3,806,225	411.51	87,200		82,533		62,206			(4,667)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/18/2026	5,297	2,165,928	408.86	55,909		52,948		40,567			(2,960)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/06/2027	11,339	4,695,175	414.06	122,921		118,678		94,755			(4,243)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/07/2027	8,825	3,768,829	427.04	60,615		58,525		44,622			(2,090)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/09/2027	7,444	3,068,863	412.24	85,815		82,862		66,581			(2,953)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/09/2027	10,655	4,541,412	426.22	75,554		72,954		55,803			(2,600)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/10/2027	7,858	3,226,229	410.55	95,728		92,436		74,703			(3,291)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/10/2027	6,913	2,886,965	417.62	66,599		64,309		50,740			(2,290)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/13/2027	6,917	2,856,168	412.92	78,134		75,455		60,536			(2,678)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/14/2027	7,602	3,226,036	424.35	57,933		55,949		43,138			(1,984)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/16/2027	7,266	2,981,392	410.3	89,470		86,412		69,944			(3,058)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02RNE81BXP4ROTD8PU41	02/20/2025	12/17/2027	7,340	2,959,236	403.18	112,646		108,799		90,093			(3,846)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/20/2025	12/17/2027	8,521	3,464,489	406.58		117,963		113,935		93,346			(4,028)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Societe General SA	02/20/2025	12/17/2027	13,040	5,485,440	420.66		113,556		109,678		85,715			(3,878)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/20/2026	394	2,462,837	6,258.89		139,908		126,658		53,895			(13,250)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/20/2026	295	1,874,572	6,346.09		89,828		81,321		32,274			(8,507)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/23/2026	232	1,436,598	6,189.83		91,801		83,179		37,664			(8,622)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/10/2027	393	2,486,421	6,322.75		241,200		229,714		126,683			(11,486)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/16/2027	297	1,894,806	6,390.36		171,300		163,211		88,048			(8,089)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/19/2027	391	2,504,724	6,400.87		225,031		214,448		115,137			(10,582)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/23/2027	75	451,955	6,065.69		57,999		55,286		33,772			(2,712)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/04/2028	325	2,097,862	6,453.77		260,123		251,880		155,775			(8,242)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/08/2028	272	1,735,499	6,380.98		229,266		222,028		139,785			(7,238)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/11/2028	543	3,405,551	6,266.31		495,237		479,646		308,910			(15,591)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/11/2028	355	2,339,786	6,598.01		257,702		249,590		149,949			(8,113)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/18/2028	317	1,919,628	6,048.55		332,058		321,672		215,871			(10,386)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/18/2028	413	2,727,019	6,605.19		300,389		290,993		175,112			(9,396)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/23/2028	492	3,338,749	6,783.18		315,349		305,531		176,775			(9,819)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/06/2026	477	2,869,475	6,015.04		236,932		213,582		107,609			(23,350)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/06/2026	447	2,789,445	6,239.81		157,872		142,314		59,833			(15,558)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/09/2026	416	2,581,277	6,209.92		154,230		139,162		60,658			(15,068)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/11/2026	323	2,010,732	6,233.86		116,157		104,873		44,849			(11,284)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/12/2026	430	2,650,252	6,161.8		173,919		157,072		71,150			(16,847)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/13/2026	435	2,637,810	6,067.14		203,303		183,666		89,810			(19,637)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/13/2026	553	3,506,459	6,336.44		168,288		152,033		59,836			(16,255)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/19/2026	513	3,244,318	6,321.25		162,215		146,809		59,543			(15,406)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	02/24/2025	02/20/2026	393	2,367,170	6,016.75		199,681		180,770		92,509			(18,911)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/22/2027	22,842	2,389,293	104.6		48,197		45,905		32,075			(2,292)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/27/2027	20,364	2,138,384	105.01		40,116		38,222		26,285			(1,894)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/29/2027	21,298	2,231,147	104.76		43,873		41,808		29,066			(2,065)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/14/2028	64,447	6,673,470	103.55		182,385		176,658		133,595			(5,727)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/14/2028	106,091	11,059,966	104.25		272,653		264,092		195,892			(8,561)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/14/2028	16,441	1,722,162	104.75		39,458		38,219		27,890			(1,239)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/21/2028	73,351	7,662,959	104.47		183,377		177,657		130,908			(5,720)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/21/2028	159,361	16,774,376	105.26		355,376		344,291		248,375			(11,085)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/24/2028	40,470	4,254,199	105.12		92,271		89,402		64,733			(2,870)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/14/2026	23,706	2,447,608	103.25		48,834		43,813		30,132			(5,020)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/27/2028	21,836	2,281,431	104.48		54,590		52,897		39,003			(1,693)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/27/2028	69,061	7,270,024	105.27		154,005		149,229		107,765			(4,776)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/16/2026	119,649	12,443,460	104		206,992		185,844		120,616			(21,148)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/28/2028	26,103	2,724,358	104.37		66,301		64,247		47,512			(2,054)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/21/2026	21,309	2,225,271	104.43		33,455		30,089		18,874			(3,366)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/28/2028	80,363	8,450,142	105.15		182,423		176,771		128,098			(5,653)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/22/2026	50,821	5,322,475	104.73		73,690		66,299		40,790			(7,391)				03
JAN 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/31/2028	27,845	2,920,373	104.88		65,714		63,683		46,565			(2,030)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/23/2026	131,334	13,746,716	104.67		194,374		174,937		107,850			(19,437)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/29/2026	59,953	6,265,102	104.5		93,527		84,341		52,871			(9,186)				03
JAN 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/30/2026	73,058	7,654,335	104.77		106,665		96,220		59,039			(10,445)				03
JAN 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	02/21/2025	01/15/2027	36,368	3,794,655	104.34		79,646		75,820		53,674			(3,826)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/13/2026	5,516	1,672,978	303.29		69,944		63,549		49,592			(6,395)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/17/2026	3,783	1,139,183	301.14		53,755		48,896		39,496			(4,859)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/19/2026	5,747	1,762,912	306.77		60,340		54,916		40,129			(5,424)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/23/2026	3,993	1,216,897	304.74		47,120		42,932		32,633			(4,188)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/25/2026	5,046	1,553,815	307.93		49,754		45,355		32,387			(4,398)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/27/2026	5,103	1,571,546	307.97		50,264		45,845		32,721			(4,419)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/05/2026	6,459	1,950,115	301.93		86,290		77,411		62,113			(8,879)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/07/2026	4,377	1,324,023	302.51		56,723		50,924		40,437			(5,799)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/09/2026	4,229	1,281,348	303		53,411		47,985		37,754			(5,426)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/14/2026	4,402	1,329,239	301.99		58,893		53,004		42,424			(5,889)				03

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JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/15/2026	8,056	2,457,223	305		91,280		82,180		62,184			(9,100)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/16/2026	5,240	1,587,431	302.92		66,763		60,128		47,321			(6,635)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/21/2026	6,341	1,917,144	302.32		83,644		75,458		60,018			(8,185)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/23/2026	5,299	1,597,398	301.43		73,344		66,210		53,416			(7,134)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/27/2026	3,920	1,189,934	303.56		48,529		43,865		34,104			(4,663)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/23/2026	4,068	1,244,706	305.95		43,897		39,628		29,401			(4,270)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/28/2026	3,987	1,208,079	302.99		50,956		46,074		36,175			(4,882)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/29/2026	11,247	3,441,254	305.97		121,693		110,068		81,691			(11,624)				03
JAN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	01/30/2026	5,266	1,606,464	305.06		60,086		54,363		41,077			(5,722)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/03/2026	5,129	1,547,908	301.77		70,119		63,520		50,893			(6,599)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/04/2026	5,160	1,563,626	303.02		66,101		59,898		46,971			(6,203)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/06/2026	8,750	2,667,452	304.86		101,410		91,949		69,760			(9,461)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	02/26/2025	02/11/2026	7,474	2,262,699	302.75		97,459		88,497		69,701			(8,962)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/05/2025	226	1,333,403	5,911		96,476		84,127		45,663			(12,349)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/07/2025	326	2,001,123	6,134.65		93,570		81,689		35,675			(11,882)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/13/2025	257	1,577,547	6,132.11		75,390		66,039		29,480			(9,351)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/18/2025	228	1,384,358	6,074.41		75,724		66,511		31,990			(9,214)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/20/2025	227	1,385,882	6,104.67		71,643		62,992		29,499			(8,651)				03
NOV 25 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/26/2025	184	1,138,085	6,176.85		51,505		45,423		19,924			(6,082)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/06/2026	194	1,195,172	6,162.27		113,048		107,175		65,251			(5,873)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/13/2026	224	1,434,516	6,408.38		100,347		95,193		52,714			(5,154)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/23/2026	192	1,210,785	6,304.53		98,118		93,158		54,424			(4,960)				03
NOV 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/25/2026	127	787,671	6,208		72,169		68,532		41,462			(3,637)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/02/2027	266	1,627,808	6,121.65		229,557		222,039		153,678			(7,519)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/05/2027	299	1,890,397	6,315.85		226,060		218,678		145,351			(7,382)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/08/2027	266	1,706,577	6,420.53		185,669		179,625		117,070			(6,044)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/10/2027	168	1,090,917	6,490.85		111,293		107,677		69,129			(3,616)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/12/2027	435	2,775,612	6,378.81		315,395		305,170		200,699			(10,226)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	02/26/2025	11/15/2027	211	1,387,404	6,586.3		129,744		125,550		78,957			(4,194)				03

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NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	.02/26/2025	.11/16/2027	172	1,094,772	6,370.51	125,536		121,483		80,340			(4,054)				03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	.02/26/2025	.11/19/2027	195	1,232,137	6,317.68	148,681	.....	.....143,895	.....	.....96,199	.....	.....	.....(4,787)	.....	.....	.....	03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	.02/26/2025	.11/19/2027	319	2,066,194	6,483.6	214,265	.....	.....207,367	.....	.....133,741	.....	.....	.....(6,898)	.....	.....	.....	03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	.02/26/2025	.11/24/2027	192	1,242,405	6,468.5	131,216	.....	.....127,013	.....	.....82,412	.....	.....	.....(4,203)	.....	.....	.....	03
NOV 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	.02/26/2025	.11/26/2027	286	1,816,480	6,349.11	214,461	.....	.....207,605	.....	.....138,217	.....	.....	.....(6,856)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2025	.02/03/2026	3,910	1,469,370	375.82	35,774	.....	.....32,696	.....	.....24,720	.....	.....	.....(3,079)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2025	.02/03/2026	.....	.....	.....398.54	(4,731)	.....	.....(4,324)	.....	.....(2,951)	.....	.....	.....407	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/13/2026	1,283	7,847,733	6,114.37	361,238	.....	.....331,048	.....	.....238,497	.....	.....	.....(30,190)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/13/2026	.....	.....	.....6,705.08	.....	.....	.....	.....	.....(41,578)	.....	.....	.....	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2025	.02/03/2026	2,865	1,077,823	376.18	25,701	.....	.....23,489	.....	.....17,647	.....	.....	.....(2,212)	.....	.....	.....	03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.02/27/2025	.02/03/2026	.....	.....	.....404.39	(1,862)	.....	.....(1,702)	.....	.....(1,064)	.....	.....	.....160	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/17/2026	1,139	6,939,114	6,092.34	356,470	.....	.....327,018	.....	.....225,926	.....	.....	.....(29,452)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/17/2026	.....	.....	.....6,769.26	.....	.....	.....	.....	.....(30,738)	.....	.....	.....	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/18/2026	816	4,993,377	6,119.71	180,423	.....	.....165,558	.....	.....152,734	.....	.....	.....(14,864)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/18/2026	.....	.....	.....6,541.1	.....	.....	.....	.....	.....(49,682)	.....	.....	.....	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/20/2026	1,109	6,688,338	6,033.52	270,670	.....	.....248,496	.....	.....251,850	.....	.....	.....(22,174)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/20/2026	.....	.....	.....6,467.12	.....	.....	.....	.....	.....(86,114)	.....	.....	.....	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/20/2026	1,069	6,433,969	6,019.75	323,593	.....	.....297,084	.....	.....249,786	.....	.....	.....(26,509)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/20/2026	.....	.....	.....6,587	.....	.....	.....	.....	.....(56,538)	.....	.....	.....	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/23/2026	892	5,359,990	6,010.17	290,457	.....	.....266,862	.....	.....214,588	.....	.....	.....(23,595)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/23/2026	.....	.....	.....6,632.7	.....	.....	.....	.....	.....(41,098)	.....	.....	.....	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/24/2026	742	4,417,644	5,954.1	237,758	.....	.....218,498	.....	.....199,652	.....	.....	.....(19,260)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/24/2026	.....	.....	.....6,522.05	.....	.....	.....	.....	.....(49,906)	.....	.....	.....	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/03/2027	148	914,214	6,192.6	92,960	.....	.....89,119	.....	.....55,624	.....	.....	.....(3,840)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/26/2026	1,312	7,774,118	5,924.04	407,915	.....	.....375,055	.....	.....375,347	.....	.....	.....(32,860)	.....	.....	.....	03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/26/2026	.....	.....	.....6,453.81	.....	.....	.....	.....	.....(109,883)	.....	.....	.....	.....	.....	.....	03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/25/2027	226	1,387,204	6,149.5	151,172		145,117		92,753			(6,055)				03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/23/2026	1,237	7,519,974	6,077.68	.271,763		.247,588		.231,092			(24,175)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/23/2026			6,481.94					(76,733)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/23/2026	976	5,958,917	6,105.01	.270,528		.246,462		170,837			(24,065)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/23/2026			6,693.58					(27,583)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/26/2026	1,438	8,760,685	6,091	.445,326		.406,073		263,549			(39,254)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/26/2026			6,786.56					(30,187)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/04/2026	7,123	2,682,609	376.59	.62,472		.57,112		42,642			(5,360)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/04/2026			404.96	(4,345)		(3,972)		(2,481)			.373				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/27/2026	843	5,045,672	5,987.01	.261,158		.238,207		195,184			(22,950)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/27/2026			6,559.38					(41,321)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/04/2026	4,917	1,853,716	376.99	.42,189		.38,569		28,576			(3,620)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/04/2026			413.75	(1,033)		(.944)		(517)			.89				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/04/2026															03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/29/2026	893	5,387,816	6,031.43	.177,211		.161,732		189,343			(15,479)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/29/2026			6,371.37					(80,824)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026	5,080	1,918,596	377.64	.42,066		.38,468		28,165			(3,599)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026			403.59	(3,658)		(3,345)		(2,119)			.313				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026	2,788	1,053,230	377.82	.22,831		.20,878		15,245			(1,953)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026			411.18	(808)		(739)		(427)			.69				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/30/2026	1,235	7,446,753	6,027.71	.310,276		.283,255		264,908			(27,021)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/30/2026			6,478.3					(81,276)							03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/30/2026	1,377	8,326,450	6,045.4	.414,849		.378,721		284,113			(36,128)				03
JAN 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.01/30/2026			6,640.25					(51,244)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026	4,375	1,653,150	377.83	.35,834		.32,769		23,910			(3,065)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/05/2026			415.61	(744)		(680)		(354)			.64				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/06/2026	3,471	1,310,908	377.67	.28,740		.26,289		19,234			(2,451)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	NA	7H6GLXDRUGQFU57RNE97	.02/27/2025	.02/06/2026			399.68	(3,783)		(3,461)		(2,338)			.323				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	.02/27/2025	.02/02/2026	931	5,619,093	6,035.74	.305,768		.279,377		198,322			(26,391)				03

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FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/02/2026		6,710.57						(26,848)							03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/03/2026	822	4,904,694	5,965.62	275,259		251,572		203,399			(23,687)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/03/2026		6,585.39						(38,722)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026	6,628	2,502,935	377.61	55,015	50,323		36,897			(4,692)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026		405.81	(3,712)		(3,395)		(2,103)			317				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/05/2026	881	5,312,685	6,028.1	207,427		189,683		192,734			(17,745)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/05/2026		6,442.85						(67,300)							03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026	6,369	2,409,762	378.33	50,765	46,435		33,570			(4,330)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026		407.17	(3,057)		(2,797)		(1,693)			261				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026	868	5,228,138	6,025.7	157,485		144,053		191,358			(13,433)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026		6,329.83						(92,096)							03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/29/2026	3,926	1,474,340	375.52	36,277	33,109		25,163			(3,169)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/29/2026		399.96	(4,005)		(3,655)		(2,429)			350				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026	3,376	1,276,011	377.98	27,446	25,105		18,273			(2,341)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026		410.98	(1,013)		(926)		(536)			86				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026	1,434	8,659,359	6,039.7	434,050		397,028		306,875			(37,022)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026		6,628.79						(58,929)							03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/29/2026	6,784	2,550,358	375.95	61,190	55,845		42,134			(5,345)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/29/2026		406.03	(3,528)		(3,219)		(1,956)			308				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026	3,594	1,360,346	378.49	28,394	25,972		18,712			(2,422)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026		412.68	(899)		(822)		(450)			77				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026	1,141	6,883,738	6,032.81	331,235		302,983		247,872			(28,252)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	02/27/2025	02/06/2026		6,581.2						(55,738)							03
JAN 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/30/2026	3,371	1,266,792	375.8	30,709	28,035		21,202			(2,674)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	01/30/2026		397.67	(4,382)		(4,001)		(2,745)			382				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026	10,010	3,783,346	377.94	81,585	74,626		54,351			(6,959)				03
MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	NA	7H6GLXDRUGQFUS7RNE97	02/27/2025	02/06/2026		415.75	(1,702)		(1,557)		(803)			145				03

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FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/10/2026	1,342	8,094,064	6,031.03		428,939		392,778		296,754			(36,161)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/10/2026			6,662						(50,257)							03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026	16,209	6,109,345	376.9		138,915		126,817		93,988			(12,098)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026			407.06		(7,456)		(6,807)		(4,113)			649				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/10/2026	4,251	1,610,435	378.81		33,160		30,365		21,767			(2,795)				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/10/2026			402.8		(3,401)		(3,114)		(2,027)			287				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/12/2026	747	4,505,010	6,030.48		187,104		171,422		166,358			(15,682)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/12/2026			6,478.01						(53,458)							03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026	5,530	2,083,053	376.67		48,002		43,822		32,622			(4,180)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026			410.63		(1,659)		(1,515)		(860)			144				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/10/2026	11,619	4,400,785	378.77		90,858		83,198		59,672			(7,660)				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/10/2026			409.19		(4,531)		(4,149)		(2,448)			382				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/13/2026	693	4,230,674	6,109.1		103,816		95,139		130,249			(8,676)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/13/2026			6,370.62						(68,250)							03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026	16,415	6,180,720	376.54		143,463		130,969		97,768			(12,494)				03
JAN 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	01/30/2026			414.05		(3,283)		(2,997)		(1,560)			286				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/13/2026	1,338	8,165,557	6,101.85		336,239		308,138		255,883			(28,101)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.02/27/2025	02/13/2026			6,590.65						(66,511)							03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/02/2026	1,959	737,387	376.41		17,318		15,823		11,844			(1,495)				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.02/27/2025	02/02/2026			410.25		(627)		(573)		(331)			54				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	04/24/2026	6,005	1,871,350	311.62		44,799		41,884		30,911			(2,915)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	04/28/2026	4,763	1,473,614	309.38		40,868		38,234		29,404			(2,633)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	05/01/2026	6,336	1,958,997	309.17		55,189		51,658		39,876			(3,531)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	05/05/2026	6,275	1,927,153	307.12		61,745		57,832		46,108			(3,913)				03
APR 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	04/30/2027	726	222,795	306.85		9,301		8,981		6,879			(320)				03
FEB 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	02/27/2026	4,238	1,314,743	310.25		32,334		29,902		22,518			(2,432)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	03/03/2026	4,001	1,235,672	308.84		33,568		31,072		24,046			(2,497)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFUS7RNE97	.03/03/2025	03/06/2026	5,185	1,608,036	310.13		40,236		37,268		28,124			(2,968)				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)
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/09/2026	4,453	1,397,295	313.8		27,118		25,133		17,581			(1,984)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/13/2026	6,575	2,038,651	310.06		51,614		47,878		36,234			(3,736)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/16/2026	5,595	1,742,765	311.5		40,170		37,286		27,437			(2,885)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/20/2026	6,312	1,947,792	308.61		54,658		50,774		39,468			(3,884)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/20/2026	5,588	1,763,143	315.54		30,621		28,445		19,180			(2,176)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/27/2026	5,805	1,819,293	313.42		37,208		34,612		24,525			(2,596)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/24/2026	5,678	1,776,914	312.95		37,418		34,787		24,879			(2,631)				03
MAR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	03/30/2026	3,708	1,162,945	313.66		23,469		21,845		15,421			(1,625)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/01/2026	5,925	1,881,040	317.48		28,795		26,812		17,356			(1,983)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/02/2026	5,191	1,629,030	313.8		32,705		30,458		21,438			(2,247)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/08/2026	5,388	1,701,483	315.78		29,904		27,881		18,825			(2,024)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/10/2026	5,785	1,790,465	309.49		48,480		45,216		34,644			(3,264)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/14/2026	6,707	2,114,998	315.34		38,700		36,120		24,686			(2,580)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/17/2026	4,664	1,443,915	309.56		39,181		36,588		28,021			(2,593)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/20/2026	7,314	2,273,859	310.91		56,753		53,025		39,652			(3,728)				03
APR 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/03/2025	04/22/2026	4,087	1,267,242	310.1		33,387		31,205		23,688			(2,183)				03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/09/2026	5,100	896,585	175.79		15,301		13,968		9,605			(1,333)				03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/09/2026			183.32						(1,811)							03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/16/2026	4,186	736,450	175.93		16,828		15,395		7,794			(1,433)				03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/16/2026			192.91						(85)							03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/28/2026	5,576	995,157	178.46		16,673		15,305		6,574			(1,368)				03
JAN 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	01/28/2026			196.33						(40)							03
FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	02/06/2026	6,262	1,114,654	178		20,164		18,553		8,286			(1,611)				03
FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	02/06/2026			195.56						(67)							03
FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	02/13/2026	6,792	1,210,897	178.28		21,395		19,721		8,666			(1,674)				03
FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	02/13/2026			195.65						(78)							03
FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	03/03/2025	02/27/2026	8,476	1,503,980	177.44		30,175		27,905		13,118			(2,269)				03

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FEB 26 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.02/27/2026		195.09						(141)							03
JAN 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.01/06/2027	7,125	1,272,719	178.63	32,703		31,389		14,286			(1,314)				03
JAN 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.01/22/2027	9,038	1,613,107	178.49	42,567		40,896		18,721			(1,671)				03
JAN 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.01/29/2027	7,012	1,253,981	178.83	32,256		31,003		13,992			(1,253)				03
FEB 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.02/05/2027	7,965	1,419,048	178.39	38,262		36,791		16,900			(1,472)				03
FEB 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.02/12/2027	7,212	1,291,002	179.01	33,103		31,842		14,240			(1,261)				03
FEB 27 FIA S&P 5% Control Opti	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	.03/03/2025	.02/26/2027	6,025	1,071,014	177.77	31,027		29,869		14,069			(1,159)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/13/2026	2,557	805,795	315.16	11,327		10,470		8,412			(856)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/13/2026		345.68		(153)		(142)		(113)				12			03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/17/2026	2,760	870,000	315.23	12,254		11,338		9,106			(916)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/17/2026		346.29		(166)		(153)		(114)				12			03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/23/2026	4,011	1,260,732	314.31	19,334		17,914		14,670			(1,420)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/23/2026		345.59		(281)		(260)		(203)				21			03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/27/2026	2,479	768,741	310.12	16,311		15,126		13,318			(1,185)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/27/2026		339.77		(446)		(414)		(352)				32			03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/27/2026	2,796	873,223	312.26	15,800		14,653		12,464			(1,147)				03
FEB 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/27/2026		343.27		(280)		(259)		(222)				20			03
MAR 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.03/03/2026	2,782	862,501	310	18,558		17,225		15,193			(1,333)				03
MAR 26 JPMorgan MOZAIC Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.03/03/2026		339.82		(501)		(465)		(407)				36			03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.01/22/2027	6,998	1,334,490	190.7	40,867		40,867		32,022							03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.01/25/2027	5,096	970,427	190.44	30,421		30,421		23,947							03
JAN 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.01/29/2027	9,192	1,757,302	191.18	52,118		52,118		40,424							03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/03/2027	5,436	1,037,359	190.84	31,636		31,636		24,779							03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/05/2027	5,888	1,125,113	191.08	33,798		33,798		26,284							03
JAN 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.01/30/2026	4,907	931,875	189.9	23,898		22,015		15,864			(1,883)				03
JAN 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.01/30/2026		208.75		(2,454)		(2,260)		(280)				193			03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/06/2026	5,199	987,627	189.96	25,320		23,366		16,846			(1,953)				03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	.03/04/2025	.02/06/2026		208.5		(2,600)		(2,399)		(343)				201			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)
JAN 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/06/2026	2,570	915,746	356.37	15,444		14,131		8,416			(1,312)				03
JAN 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/06/2026		391.44		(154)		(141)		(64)			13				03
JAN 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/20/2026	3,550	1,256,483	353.93	25,525		23,451		15,018			(2,074)				03
JAN 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/20/2026		389.22		(391)		(359)		(160)			32				03
DEC 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	12/24/2026	9,917	3,561,573	359.14	79,732		76,582		46,641			(3,151)				03
DEC 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	12/30/2026	5,812	2,084,743	358.7	47,890		46,015		28,276			(1,875)				03
DEC 26 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	12/31/2026	2,695	961,965	357	23,928		22,992		14,568			(936)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/06/2027	4,287	1,539,147	359.06	34,979		33,623		20,547			(1,355)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/08/2027	7,921	2,803,196	353.9	80,634		77,519		51,761			(3,115)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/08/2027	5,634	2,008,141	356.43	51,551		49,560		31,755			(1,992)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/14/2027	4,104	1,449,449	353.17	43,216		41,561		28,077			(1,655)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/04/2025	01/20/2027	14,086	5,021,527	356.48	129,877		124,947		80,018			(4,930)				03
FEB 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	02/19/2026	277	2,014,175	7,264.57	71,561		66,435		41,209			(5,126)				03
MAR 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	03/04/2026	303	2,139,366	7,058.05	110,647		103,006		70,908			(7,641)				03
FEB 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	02/26/2027	269	1,947,976	7,251.52	140,794		135,912		98,671			(4,882)				03
MAR 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	03/04/2027	36	251,684	6,958.35	24,927		24,070		18,629			(857)				03
FEB 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	02/11/2028	286	2,119,601	7,411.97	193,353		188,840		139,103			(4,513)				03
FEB 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	02/24/2028	287	2,130,920	7,412.41	196,570		192,037		141,736			(4,533)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/05/2025	03/03/2028	378	2,718,093	7,185.78	305,789		298,789		228,873			(7,001)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/19/2026	897	1,127,373	1,256.42	19,803		18,544		11,220			(1,259)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/26/2026	845	1,041,756	1,233.46	25,177		23,608		15,784			(1,569)				03
FEB 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/27/2026	856	1,042,994	1,217.91	30,676		28,769		20,385			(1,906)				03
MAR 26 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	03/04/2026	1,030	1,248,184	1,211.37	39,989		37,539		27,235			(2,451)				03
FEB 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/19/2027	762	957,874	1,256.92	27,450		26,601		17,799			(849)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/18/2028	2,154	2,737,230	1,270.89	89,016		87,194		58,760			(1,822)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/24/2028	769	948,967	1,234.3	40,710		39,881		28,768			(829)				03
MAR 27 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	03/04/2027	686	837,781	1,220.97	33,519		32,500		23,678			(1,019)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/24/2028	1,040	1,298,034	1,248.41	50,178		49,157		34,578			(1,021)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/14/2028	862	1,084,912	1,258.38	38,736		37,941		26,187			(796)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/25/2028	1,239	1,500,798	1,211.65	75,817		74,276		55,666			(1,542)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/18/2028	827	1,028,315	1,244.18	40,912		40,074		28,396			(837)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/25/2028	796	974,485	1,224.72	44,837		43,925		32,211			(912)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/18/2028	927	1,162,181	1,253.16	43,235		42,351		29,522			(885)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/25/2028	1,220	1,501,858	1,230.9	66,070		64,727		46,970			(1,343)				03
FEB 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/25/2028	897	1,114,705	1,242.26	45,117		44,200		31,442			(917)				03
MAR 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	02/28/2028	789	965,172	1,223.58	44,820		43,911		32,275			(909)				03
MAR 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	03/03/2028	873	1,053,231	1,206.63	55,253		54,136		40,902			(1,116)				03
MAR 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	03/03/2028	673	822,048	1,220.76	39,009		38,221		28,223			(788)				03
MAR 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	03/05/2025	03/03/2028	994	1,223,800	1,231.46	53,764		52,677		38,199			(1,086)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	05/18/2026	4,526	1,427,109	315.28	22,180		21,153		17,829			(1,027)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/21/2026	3,074	1,166,087	379.32	24,409		23,482		20,201			(926)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	05/20/2026	6,488	2,068,737	318.85	24,655		23,519		18,663			(1,136)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/21/2026	4,986	1,908,334	382.72	33,358		32,092		26,587			(1,266)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/20/2027	27,296	10,483,690	384.07	262,317		256,429		194,193			(5,888)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	05/22/2026	10,561	3,345,289	316.75	46,892		44,741		36,866			(2,151)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/24/2026	5,130	1,966,341	383.33	33,343		32,084		26,428			(1,258)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/20/2027	2,742	1,056,092	385.22	25,277		24,710		18,469			(567)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	05/29/2026	9,883	3,101,096	313.79	54,553		52,090		44,881			(2,463)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/25/2026	3,155	1,217,593	385.97	17,855		17,183		13,708			(673)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/23/2027	5,818	2,198,087	377.81	69,757		68,197		55,048			(1,561)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	06/02/2026	4,539	1,403,094	309.14	33,949		32,430		29,652			(1,519)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/27/2026	4,012	1,535,583	382.78	26,958		25,947		21,485			(1,012)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/23/2027	8,997	3,467,481	385.42	82,499		80,653		60,182			(1,846)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	06/05/2026	8,491	2,658,117	313.06	49,671		47,463		41,315			(2,208)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/20/2027	17,842	6,714,867	376.35	224,275		219,241		179,434			(5,034)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	06/10/2026	4,663	1,428,652	306.41	41,310		39,494		37,141			(1,816)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	08/23/2027	3,066	1,199,417	391.17	22,659		22,153		15,435			(507)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/10/2025	06/09/2026	4,475	1,407,327	314.49	23,941		22,886		19,522			(1,055)				03

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JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/10/2026	5,082	1,598,063	314.45		27,291		26,091		22,278			(1,200)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/24/2027	4,159	1,571,157	377.73		50,038		48,920		39,514			(1,118)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/12/2026	6,189	1,931,508	312.11		38,864		37,163		32,744			(1,701)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/24/2027	11,512	4,437,219	385.45		105,563		103,204		76,956			(2,359)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/17/2026	5,449	1,695,372	311.15		36,561		34,978		31,200			(1,583)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/25/2027	3,127	1,214,158	388.24		25,863		25,286		18,272			(577)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/18/2026	5,313	1,663,566	313.12		31,505		30,144		26,195			(1,361)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/26/2027	2,488	977,234	392.76		17,342		16,956		11,571			(387)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/24/2026	4,373	1,368,687	312.98		26,370		25,245		21,981			(1,125)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/27/2027	8,610	3,249,686	377.45		104,692		102,361		82,902			(2,332)				03
JUN 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/26/2026	4,641	1,466,188	315.89		23,161		22,177		18,539			(983)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/27/2027	18,971	7,303,197	384.97		177,187		173,241		130,019			(3,946)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/02/2026	5,987	1,888,757	315.48		31,012		29,712		24,961			(1,300)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/27/2027	2,777	1,088,500	391.94		19,996		19,551		13,489			(445)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/08/2026	5,421	1,724,407	318.08		23,745		22,762		18,403			(983)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/10/2026	5,090	1,628,363	319.94		19,646		18,836		14,763			(810)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/15/2026	3,081	988,129	320.72		11,338		10,875		8,428			(463)				03
JUN 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	06/29/2027	6,505	2,013,601	309.57		67,712		66,098		55,080			(1,614)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/01/2027	4,780	1,479,581	309.55		49,805		48,621		40,548			(1,184)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/07/2027	4,450	1,394,478	313.37		39,560		38,626		30,822			(934)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/09/2027	3,725	1,179,214	316.53		28,835		28,156		21,573			(679)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	07/15/2027	6,368	2,000,633	314.19		54,889		53,605		42,342			(1,284)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/22/2025	5,090	1,923,291	377.85		21,836		19,157		17,377			(2,679)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	05/08/2026	4,761	1,483,390	311.59		29,564		28,163		25,048			(1,401)				03
AUG 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/27/2025	1,968	753,174	382.65		5,413		4,768		3,803			(644)				03
MAY 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	05/13/2026	7,051	2,208,160	313.18		39,625		37,769		32,860			(1,856)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/10/2025	08/20/2026	2,539	855,356	376.28		23,333		22,446		19,887			(887)				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2025	02/13/2026	7,424	2,822,013	380.13		39,940		37,688		34,500			(2,252)				03
FEB 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/11/2025	02/13/2026			418.09		(445)		(420)		(457)			25				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/18/2026	3,847	1,464,869	380.81		20,003		18,892		17,128			(1,111)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/18/2026			404.03		(1,539)		(1,453)		(1,672)			85				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/18/2026	2,673	1,019,123	381.3		13,444		12,697		11,445			(747)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/18/2026			409.9		(508)		(480)		(551)			28				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/19/2026	4,238	1,612,534	380.45		22,591		21,340		19,453			(1,251)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/19/2026			407.67		(1,102)		(1,041)		(1,178)			61				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/19/2026	3,504	1,334,472	380.8		18,258		17,247		15,647			(1,011)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/19/2026			415.25		(315)		(298)		(350)			17				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026	4,269	1,616,685	378.73		25,484		24,077		22,408			(1,408)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026			400.31		(2,689)		(2,541)		(2,914)			149				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026	6,691	2,537,184	379.18		38,809		36,666		33,948			(2,144)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026			407.73		(1,740)		(1,644)		(1,860)			96				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/11/2026	3,605	1,365,680	378.86		20,979		19,790		18,422			(1,190)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/11/2026			401.85		(1,802)		(1,700)		(1,941)			102				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026	6,384	2,419,323	378.95		37,540		35,466		32,961			(2,073)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026			412.16		(958)		(905)		(989)			53				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026	11,141	4,221,868	378.96		65,507		61,889		57,474			(3,618)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/20/2026			416.06		(1,003)		(947)		(1,001)			55				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/11/2026	4,779	1,811,405	379.02		27,528		25,967		24,125			(1,561)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/11/2026			411.44		(717)		(676)		(749)			41				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/23/2026	4,257	1,609,688	378.09		26,609		25,152		23,576			(1,457)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/23/2026			410.01		(851)		(805)		(904)			47				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/12/2026	4,106	1,556,141	378.98		23,733		22,391		20,826			(1,342)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/12/2026			402.59		(1,889)		(1,782)		(2,036)			107				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/24/2026	3,423	1,293,004	377.72		21,908		20,712		19,513			(1,196)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/24/2026			401.41		(1,951)		(1,845)		(2,111)			107				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/12/2026	2,863	1,085,315	379.14		16,374		15,448		14,341			(926)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/12/2026			407.75		(687)		(648)		(742)			39				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		Index	NA	03/11/2025	02/24/2026	3,826	1,446,378	378.06		23,988		22,678		21,270			(1,310)				03

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/24/2026		406.41		(1,186)		(1,121)		(1,297)			65				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/12/2026	7,388	2,800,901	379.12	42,333		39,939		37,069			(2,394)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/12/2026		416.5		(517)		(488)		(569)			29				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/24/2026	4,058	1,536,992	378.77	24,347		23,018		21,400			(1,329)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/24/2026		413.99		(487)		(460)		(509)			27				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026	4,301	1,633,424	379.82	23,610		22,279		20,478			(1,331)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026		399.78		(2,752)		(2,597)		(2,990)			155				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026	8,756	3,327,969	380.08	47,195		44,534		40,851			(2,661)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026		408.08		(2,014)		(1,900)		(2,194)			114				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026	2,469	938,609	380.21	13,207		12,463		11,400			(745)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026		413.07		(296)		(280)		(315)			17				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026	8,159	3,099,678	379.89	44,550		42,039		38,640			(2,512)				03
FEB 26 JPMorgan MO2A1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	03/11/2025	02/13/2026		414.15		(816)		(770)		(892)			46				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	02/20/2026	3,897	970,428	249.02	8,067		7,643		8,436			(423)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	02/20/2026		273.38						(94)							03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	02/27/2026	4,501	1,116,908	248.13	10,488		9,949		11,123			(539)				03
FEB 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	02/27/2026		272.44						(149)							03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	03/10/2026	8,552	2,093,493	244.79	29,334		27,871		32,076			(1,463)				03
MAR 26 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMUIISFPUBMPRO8KSP83	03/11/2025	03/10/2026		269.36						(627)							03
JAN 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	01/21/2026	1,060	793,940	748.88	25,317		24,092		15,682			(1,225)				03
JAN 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	01/21/2026		804													03
JAN 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	01/30/2026	1,284	972,023	757.11	29,644		28,250		18,433			(1,394)				03
JAN 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	01/30/2026		820.05													03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/06/2026	1,300	985,703	758.35	31,156		29,723		19,678			(1,434)				03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/06/2026		827.83													03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/13/2026	971	739,449	761.73	21,405		20,441		13,403			(964)				03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/13/2026		824.96													03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/23/2026	883	676,719	766.36	17,440		16,677		10,712			(763)				03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPF6GNF3BB653	03/13/2025	02/23/2026		822.93													03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	02/27/2026	977	743,580	761.03		19,649		18,800		11,963			(849)				03
FEB 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	02/27/2026			811.41													03
MAR 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	03/06/2026	1,818	1,382,940	760.58		40,511		38,795		25,379			(1,717)				03
MAR 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	03/06/2026			820.78													03
MAR 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	03/12/2026	833	621,822	746.18		23,625		22,641		15,582			(984)				03
MAR 26 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/13/2025	03/12/2026			814.27													03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/05/2027	14,648	3,632,486	247.99		56,101		54,700		62,803			(1,401)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/24/2027	13,383	3,317,804	247.91		51,257		49,961		57,290			(1,296)				03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/10/2027	23,719	5,780,195	243.69		125,239		122,134		142,156			(3,105)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/25/2027	14,483	3,595,237	248.23		54,023		52,660		60,449			(1,364)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/26/2027	27,638	6,852,043	247.92		105,854		103,185		118,413			(2,669)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/26/2027	11,114	2,762,641	248.58		40,343		39,326		45,114			(1,017)				03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/02/2027	9,248	2,309,133	249.69		30,888		30,114		34,371			(774)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/18/2027	5,743	1,444,136	251.44		16,426		16,008		18,114			(419)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/19/2027	46,217	11,484,942	248.5		168,230		163,947		187,577			(4,283)				03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/03/2027	6,151	1,529,144	248.6		22,390		21,829		25,052			(561)				03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/04/2027	3,826	944,862	246.96		15,840		15,444		17,797			(396)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/19/2027	6,201	1,547,754	249.61		20,648		20,123		22,933			(526)				03
MAR 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	03/05/2027	20,807	5,114,480	245.81		93,838		91,495		105,960			(2,343)				03
FEB 27 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas ROMUIISFPUBM8MPRO8K5P83	03/11/2025	02/22/2027	9,651	2,394,693	248.12		36,289		35,369		40,538			(920)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/11/2028	5,559	2,187,501	393.48		47,032		46,455		29,110			(577)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/03/2027	12,459	3,784,306	303.74		181,403		178,683		142,872			(2,720)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/14/2028	5,367	2,071,612	385.99		58,447		57,731		39,459			(715)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/06/2027	19,371	5,820,196	300.46		317,296		312,555		257,789			(4,741)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/14/2028	5,286	2,084,356	394.32		43,556		43,023		26,679			(533)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/10/2027	9,548	2,881,223	301.76		149,618		147,393		120,106			(2,225)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/15/2028	4,663	1,818,958	390.11		44,342		43,800		28,599			(542)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/13/2027	19,051	5,741,291	301.37		302,715		298,227		244,000			(4,487)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/17/2028	6,770	2,628,348	388.23		68,581		67,744		45,210			(837)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/17/2027	9,308	2,837,260	304.81		130,968		129,035		102,014			(1,933)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/18/2028	6,207	2,365,078	381.01		79,206		78,240		56,352			(966)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/17/2027	10,520	3,254,579	309.36		124,561		122,723		92,284			(1,838)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/18/2028	8,487	3,267,456	384.98		95,652		94,486		65,301			(1,166)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/19/2027	10,194	3,143,784	308.41		125,278		123,434		93,871			(1,844)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/22/2028	5,487	2,076,705	378.46		75,834		74,912		55,298			(921)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/20/2027	14,655	4,521,921	308.55		179,235		176,600		134,079			(2,636)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/22/2028	4,445	1,747,719	393.2		38,270		37,805		23,794			(465)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/24/2027	9,239	2,857,426	309.27		110,132		108,520		81,688			(1,612)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/25/2027	11,460	3,588,839	313.16		117,122		115,409		82,766			(1,713)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/26/2027	11,240	3,489,065	310.42		128,134		126,262		93,790			(1,872)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/27/2027	16,109	4,953,870	307.52		205,552		202,553		155,566			(2,999)				03
AUG 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/31/2027	22,578	7,037,371	311.69		245,424		241,859		176,884			(3,565)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/24/2026	12,392	3,876,500	312.82		90,462		88,072		65,488			(2,390)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/11/2026	5,722	2,178,876	380.78		36,679		35,230		25,152			(1,449)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/12/2026	5,031	1,907,444	379.12		35,772		34,363		25,245			(1,409)				03
JUL 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/31/2026	11,107	3,415,408	307.49		109,963		107,098		85,803			(2,865)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/13/2026	10,309	3,918,704	380.14		68,964		66,256		47,868			(2,709)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/07/2026	17,468	5,357,809	306.73		180,789		176,144		142,498			(4,645)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/13/2026	14,105	5,388,362	382.02		83,783		80,493		56,305			(3,291)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/12/2026	11,426	3,525,983	308.58		107,637		104,899		82,980			(2,738)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/19/2026	4,846	1,851,787	382.16		28,880		27,766		19,398			(1,114)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/21/2026	11,611	3,636,565	313.21		85,222		83,091		61,644			(2,131)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/12/2027	5,880	2,251,627	382.92		52,157		51,181		37,854			(976)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/20/2026	10,626	4,035,482	379.78		73,531		70,703		51,485			(2,828)				03
AUG 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	08/31/2026	5,009	1,589,623	317.33		29,054		28,342		19,746			(713)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/19/2027	9,118	3,479,570	381.6		86,077		84,483		63,347			(1,594)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/20/2026	5,566	2,122,448	381.31		35,067		33,718		23,918			(1,349)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/16/2027	11,105	3,493,737	314.6		104,612		103,010		72,211			(1,602)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/22/2027	2,109	804,644	381.48		20,059		19,689		14,787			(370)				03
FEB 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/20/2026	2,333	893,095	382.79		13,392		12,877		8,891			(515)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/21/2027	10,870	3,373,890	310.39		122,068		120,210		89,187			(1,858)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/10/2028	6,655	2,538,329	381.41		83,588		82,561		59,201			(1,027)				03
FEB 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/12/2027	6,242	2,373,032	380.19		62,105		60,943		46,359			(1,162)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/27/2027	10,198	3,102,818	304.25		145,427		143,229		113,916			(2,198)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/23/2027	12,513	3,854,259	308.03		154,406		152,061		116,024			(2,345)				03
FEB 28 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	02/11/2028	10,621	4,057,673	382.05		130,848		129,242		92,064			(1,606)				03
JUL 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/17/2025	07/29/2027	9,945	3,052,268	306.93		128,284		126,350		97,668			(1,935)				03
MAR 26 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/18/2025	03/13/2026	154,251	50,409,168	326.8		1,254,059		1,212,024		1,181,508			(42,036)				03
MAR 27 NYSE Zebra Edge Call	VAGLB: Index Universal Life	N/A	Equity / Index	UBS AG	03/18/2025	03/15/2027	16,469	5,381,929	326.8		184,777		181,719		177,732			(3,058)				03
MAR 26	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/18/2025	03/13/2026	107,457	30,108,354	280.19		785,510		759,180		645,683			(26,330)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	95,670,086	95,670,086	5,638.94		4,161,649		4,022,152		3,210,084			(139,497)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	6,203,822	6,203,822	5,638.94		285,996		276,410		221,206			(9,586)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	25,307,573	25,307,573	5,638.94		1,181,864		1,142,248		914,678			(39,616)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	35,373,408	35,373,408	5,638.94		1,832,343		1,770,923		1,434,140			(61,419)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	33,787,664	33,787,664	5,638.94		1,942,791		1,877,669		1,612,469			(65,121)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	8,785,733	8,785,733	5,638.94		354,065		342,197		273,923			(11,868)				03
MAR 26 IUL Rainbow ...	VAGLB: Index Universal Life	N/A	Equity / Index	Nomura Global Financial	03/18/2025	03/13/2026	113,129,248	113,129,248	5,638.94		4,163,156		4,023,609		3,225,252			(139,547)				03
MAR 26 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/18/2025	03/13/2026	198,823	74,715,868	375.79		1,781,458		1,721,745		1,333,587			(59,714)				03
MAR 27 JPMorgan MOZAIC2 Call	VAGLB: Index Universal Life	N/A	Equity / Index	JPMorgan Chase Bank NA	03/18/2025	03/15/2027	21,525	8,088,891	375.79		260,238		255,930		203,012			(4,307)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026	591	3,333,347	5,638.94		169,672		164,444		273,684			(5,228)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026		6,160.54							(110,305)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026	3,749	21,138,243	5,638.94		1,143,891		1,108,645		1,735,552			(35,246)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026		6,202.83							(637,879)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026	4,477	25,247,677	5,638.94		1,392,420		1,349,517		2,072,956			(42,904)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026		6,216.93							(738,662)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	03/19/2025	03/13/2026	816	4,621,715	5,667.13		274,010		265,567		363,219			(8,443)				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,329.71						(103,394)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	2,177	12,275,747	5,638.94	806,716		781,859		1,007,898			(24,857)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,372						(248,106)							03
MAR 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/15/2027	325	1,931,242	5,934.98	193,977		191,030		174,612			(2,947)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	456	2,570,454	5,638.94	75,473		73,148		211,047			(2,326)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		5,915.25						(137,995)							03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	1,001	5,981,165	5,977.28	303,937		294,572		271,025			(9,365)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	1,016	6,304,618	6,202.83	202,743		196,496		172,956			(6,247)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	177	1,105,201	6,245.13	32,247		31,254		27,408			(994)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	2,159	13,516,598	6,259.22	381,514		369,758		323,849			(11,755)				03
MAR 26 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	219	1,376,429	6,273.32	37,567		36,410		31,846			(1,158)				03
MAR 27 IUL Call	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/15/2027	34	223,141	6,484.78	11,386		11,213		9,435			(173)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	7,584	42,767,187	5,638.94	1,458,529		1,413,588		3,511,393			(44,941)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		5,964.98						(2,101,150)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	868	4,944,458	5,695.33	178,459		172,960		371,601			(5,499)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,061.86						(199,734)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	14,649	82,605,396	5,638.94	3,592,106		3,481,425		6,782,302			(110,681)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,067.5						(3,332,079)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	1,257	7,086,400	5,638.94	344,924		334,296		581,828			(10,628)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,132.35						(249,517)							03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026	281	1,591,330	5,667.13	74,485		72,190		125,062			(2,295)				03
MAR 26 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	.03/19/2025	.03/13/2026		6,152.08						(53,393)							03
MAR 26 Global H-Factor Index	VAGLB: Index Universal Life	N/A	Equity / Index	BNP Paribas	ROMUJISFUPBMPROBK5P83	.03/18/2025	.03/13/2026	350,532	85,067,154	242.68	1,857,821		1,800,577		1,653,171			(57,244)				03
MAR 26 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.03/18/2025	.03/13/2026	105,209	10,778,691	102.45	219,887		213,112		181,368			(6,775)				03
MAR 27 FIA New Horizon Options	VAGLB: Index Universal Life	N/A	Equity / Index	Goldman Sachs International	W22LROWP21HZNBB6K528	.03/18/2025	.03/15/2027	20,610	2,111,522	102.45	54,205		53,381		45,829			(824)				03
MAR 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.03/20/2025	.03/18/2026	12,222	4,600,641	376.41	110,368		107,909		79,153			(2,459)				03
MAR 26 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	.03/20/2025	.03/18/2026		411.88		(3,789)		(3,705)		(2,480)			84				03

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/04/2026	6,930	2,597,448	374.79		67,156		65,598		49,148			(1,557)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/04/2026			407.69		(3,188)		(3,114)		(2,130)			74				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/19/2026	5,886	2,223,418	377.77		49,381		48,283		34,716			(1,097)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/19/2026			397.35		(8,711)		(8,517)		(6,393)			194				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/05/2026	10,741	4,051,596	377.22		91,188		89,080		64,419			(2,108)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/05/2026			410.43		(3,544)		(3,462)		(2,352)			82				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/19/2026	7,043	2,664,275	378.28		57,402		56,126		40,064			(1,276)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/19/2026			416.11		(1,338)		(1,308)		(829)			30				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/06/2026	6,434	2,427,184	377.22		54,757		53,494		38,653			(1,262)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/06/2026			398.67		(7,914)		(7,732)		(5,703)			182				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/06/2026	11,077	4,169,473	376.42		98,471		96,201		70,407			(2,270)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/06/2026			411.76		(3,212)		(3,138)		(2,059)			74				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/09/2026	7,301	2,747,455	376.29		65,640		64,140		47,053			(1,500)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/09/2026			397.59		(10,149)		(9,917)		(7,373)			232				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/10/2026	10,613	3,976,493	374.67		104,223		101,847		76,484			(2,375)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/10/2026			406.66		(5,731)		(5,601)		(3,869)			131				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/11/2026	6,916	2,580,371	373.12		73,721		72,045		55,239			(1,675)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/11/2026			394.72		(12,725)		(12,436)		(9,459)			289				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/12/2026	9,221	3,445,033	373.6		95,992		93,817		71,473			(2,175)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/12/2026			395.06		(16,506)		(16,132)		(12,242)			374				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	02/25/2026	7,602	2,865,317	376.94		64,917		63,380		45,928			(1,537)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	02/25/2026			408.34		(3,117)		(3,043)		(2,037)			74				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/12/2026	11,235	4,195,737	373.46		117,740		115,072		87,875			(2,668)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/12/2026			408.56		(4,943)		(4,831)		(3,295)			112				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/13/2026	10,075	3,769,688	374.17		101,856		99,554		75,325			(2,302)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/13/2026			395.71		(17,026)		(16,642)		(12,583)			385				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	02/26/2026	5,835	2,203,578	377.68		47,843		46,714		33,463			(1,129)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	02/26/2026			405.37		(3,384)		(3,304)		(2,281)			80				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Annuit		Index	NA	03/20/2025	03/13/2026	17,400	6,510,045	374.13		176,441		172,454		130,438			(3,987)				03

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MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/13/2026			409.36	(6,960)	(6,803)		(4,658)					157				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026	12,936	4,869,998	376.48	113,575	110,902		81,004					(2,672)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026			403.27	(9,443)	(9,221)		(6,548)					222				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/13/2026	7,982	2,999,590	375.79	74,074	72,400		53,539					(1,674)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/13/2026			413.37	(1,996)	(1,950)		(1,279)					45				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026	9,638	3,630,385	376.66	83,854	81,881		59,590					(1,973)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026			409.51	(3,470)	(3,388)		(2,259)					82				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/16/2026	12,229	4,595,449	375.77	114,100	111,544		82,502					(2,557)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/16/2026			390.72	(32,653)	(31,921)		(25,027)					732				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026	20,191	7,608,510	376.83	173,843	169,753		123,328					(4,090)				03
FEB 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	02/27/2026			414.3	(4,038)	(3,943)		(2,499)					95				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/17/2026	5,863	2,208,662	376.71	52,005	50,843		37,137					(1,162)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/17/2026			391.63	(14,540)	(14,215)		(11,067)					325				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/02/2026	6,318	2,378,326	376.43	55,852	54,549		39,896					(1,303)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/02/2026			397.38	(8,719)	(8,516)		(6,299)					203				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/18/2026	5,441	2,051,360	377.01	47,555	46,496		33,805					(1,060)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/18/2026			391.79	(13,331)	(13,034)		(10,155)					297				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/03/2026	11,751	4,426,458	376.69	102,586	100,200		72,966					(2,386)				03
MAR 26 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZAIC2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	03/20/2025	03/03/2026			404.26	(7,873)	(7,690)		(5,437)					183				03
MAR 26 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/06/2026	1,625	1,972,703	1,213.68	58,660	57,308		41,674					(1,352)				03
MAR 26 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/12/2026	1,677	2,010,024	1,198.39	72,324	70,685		53,761					(1,639)				03
MAR 26 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/17/2026	1,741	2,104,122	1,208.55	67,569	66,059		48,859					(1,510)				03
MAR 26 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/18/2026	248	298,076	1,203.62	10,161	9,935		7,452					(226)				03
MAR 27 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/18/2027	1,379	1,665,837	1,208.1	72,888	72,083		54,487					(805)				03
MAR 28 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/13/2028	1,602	1,939,777	1,210.59	97,166	96,449		73,067					(716)				03
MAR 28 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/03/2028	1,901	2,332,755	1,227.01	103,443	102,673		75,771					(770)				03
MAR 28 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/17/2028	2,284	2,761,879	1,209.07	140,050	139,022		105,531					(1,029)				03
MAR 28 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/07/2028	2,363	2,868,926	1,214.17	139,811	138,774		104,537					(1,037)				03
MAR 28 Loomis Sayles	VAGLB: Fixed Indexed	N/A	Equity /	Citibank NA																		
Discovery	Index		NA	E570DZWZ7FF32TWIFA76	03/19/2025	03/17/2028	2,518	3,082,613	1,224.08	140,371	139,339		103,353					(1,031)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZFF32TWEFA76	03/19/2025	03/10/2028	4,374	5,284,441	1,208.14	269,090		267,101		203,053			(1,990)				03
MAR 28 Loomis Sayles Discovery	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZWZFF32TWEFA76	03/19/2025	03/10/2028	2,361	2,886,955	1,222.97	132,171		131,193		97,473			(977)				03
NOV 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/05/2027	14,868	4,931,802	331.7	148,534		147,445		148,502			(1,089)				03
NOV 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/05/2027	25,843	8,734,383	337.98	197,698		196,249		192,171			(1,449)				03
NOV 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/09/2027	21,108	7,122,959	337.45	165,910		164,699		161,625			(1,211)				03
NOV 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/12/2027	23,108	7,762,171	335.91	194,568		193,153		190,922			(1,416)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/15/2027	14,900	5,061,144	339.67	106,685		105,911		102,784			(774)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/13/2026	9,264	3,135,801	338.51	47,707		47,149		45,194			(558)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/10/2025	20,330	6,783,078	333.65	59,363		57,275		56,885			(2,088)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/01/2027	26,288	8,914,581	339.11	186,120		184,704		179,317			(1,416)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/04/2027	13,881	4,721,191	340.13	93,971		93,259		90,112			(713)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/17/2025	18,198	6,126,151	336.64	39,490		38,148		36,258			(1,342)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/08/2027	35,414	11,881,667	335.51	295,705		293,472		290,530			(2,233)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/24/2025	18,234	6,081,729	333.53	57,074		55,198		54,933			(1,876)				03
OCT 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/15/2027	40,672	13,794,583	339.17	290,395		288,219		280,024			(2,176)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/31/2025	18,965	6,256,709	329.9	86,103		83,364		86,494			(2,740)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/19/2027	17,170	5,851,164	340.77	114,355		113,502		109,355			(853)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/07/2025	14,979	4,966,423	331.55	59,768		57,925		58,945			(1,843)				03
NOV 25 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/22/2027	26,067	8,788,259	337.14	204,887		203,363		199,722			(1,524)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/14/2025	12,622	4,209,403	333.51	42,787		41,507		41,299			(1,280)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/26/2027	12,824	4,303,569	335.58	108,109		107,308		106,306			(801)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/08/2026	15,141	5,119,976	338.16	75,552		74,611		71,530			(941)				03
OCT 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/29/2027	18,016	5,971,069	331.43	181,242		179,903		181,347			(1,338)				03
OCT 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/22/2026	13,390	4,557,361	340.35	59,720		58,995		55,558			(726)				03
NOV 26 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	10/29/2027	20,159	6,801,653	337.4	157,442		156,279		153,358			(1,163)				03
NOV 27 NYSE Zebra Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/05/2026	12,697	4,255,152	335.14	78,719		77,785		76,290			(934)				03
JAN 26 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/21/2025	11/02/2027	17,219	5,697,118	330.86	177,701		176,395		178,263			(1,307)				03
FEB 26 ABGAVL Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/20/2025	01/29/2026	2,857	1,019,078	356.73	14,798		14,417		9,583			(381)				03
Call Sprea	Annuity	N/A	Equity / Index	UBS AG	BFBMT61CT2L1QCEMIK50	03/20/2025	02/06/2026	4,631	1,649,487	356.2	25,284		24,650		16,610			(634)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/19/2027	4,229	1,513,448	357.9	33,872		33,483		22,678			(389)				03
FEB 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/13/2026	3,108	1,107,475	356.35	17,031		16,613		11,172			(418)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/23/2027	4,524	1,621,545	358.45	35,512		35,106		23,575			(405)				03
FEB 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/27/2026	2,921	1,040,213	356.08	16,710		16,317		11,080			(393)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/25/2027	3,346	1,194,887	357.14	27,836		27,520		18,855			(317)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	01/22/2027	6,752	2,420,013	358.41	51,586		50,969		34,222			(617)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/26/2027	4,968	1,766,529	355.56	44,218		43,715		30,675			(502)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	01/27/2027	5,997	2,140,363	356.88	49,239		48,654		33,477			(584)				03
JAN 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	01/29/2027	3,062	1,098,899	358.83	23,122		22,848		15,234			(274)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/03/2027	3,246	1,157,682	356.65	27,072		26,754		18,478			(318)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/05/2027	3,892	1,392,458	357.79	30,940		30,578		20,745			(362)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/10/2027	4,350	1,554,161	357.29	35,495		35,082		23,994			(413)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/12/2027	3,378	1,201,830	355.81	29,420		29,079		20,333			(341)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/12/2027	5,194	1,870,469	360.11	37,554		37,118		24,229			(435)				03
FEB 27 ABGAVL Call ..	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/16/2027	4,398	1,579,353	359.13	33,291		32,907		21,863			(384)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/03/2027	24,219	9,274,662	382.95	265,977		272,553		183,303			(1,848)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/03/2027	3,328	1,297,732	389.92	29,421		29,223		18,027			(198)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/21/2027	7,403	2,324,642	314	76,106		75,604		51,940			(502)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/23/2027	10,950	3,402,394	310.73	128,111		127,268		91,199			(844)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/24/2027	12,399	3,836,145	309.4	152,751		151,747		110,463			(1,005)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/24/2027	11,428	3,605,621	315.52	110,619		109,891		73,966			(728)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/28/2027	11,161	3,460,595	310.07	134,263		133,384		96,357			(879)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/28/2027	6,571	2,079,262	316.43	61,439		61,036		40,570			(402)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/29/2027	7,202	2,256,794	313.37	76,266		75,767		52,492			(499)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/29/2027	6,003	1,908,189	317.89	52,884		52,538		34,182			(346)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/30/2027	15,173	4,772,911	314.57	153,245		152,244		103,788			(1,002)				03
SEP 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/10/2026	7,433	2,310,944	310.92	65,258		64,524		47,342			(735)				03
SEP 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/02/2025	2,769	1,049,186	378.97	14,396		13,856		8,729			(540)				03
SEP 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	03/24/2025	09/18/2026	7,568	2,395,890	316.57	48,664		48,124		32,443			(540)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement 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 25 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/05/2025	1,229	461,611	375.73		8,416		8,106		5,575			(310)				03
SEP 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/25/2026	7,125	2,289,590	321.36		34,412		34,035		21,166			(377)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/28/2026	2,506	956,737	381.78		20,775		20,535		14,304			(240)				03
SEP 26 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/30/2026	2,629	842,615	320.47		13,541		13,394		8,470			(147)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/31/2026	2,718	1,040,102	382.69		21,634		21,386		14,721			(248)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/02/2027	7,563	2,332,244	308.36		96,055		95,407		70,253			(648)				03
AUG 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/31/2026	4,755	1,831,149	385.12		33,521		33,136		22,055			(385)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/03/2027	13,293	4,084,559	307.27		176,000		174,815		130,312			(1,185)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/27/2027	2,592	979,630	377.91		34,658		34,423		24,470			(235)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/03/2026	3,326	1,291,747	388.34		19,891		19,665		12,507			(227)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/08/2027	9,191	2,768,069	301.17		151,652		150,637		119,604			(1,016)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/27/2027	31,547	12,141,355	384.86		333,141		330,880		217,344			(2,261)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/04/2026	3,818	1,433,982	375.62		42,376		41,893		31,455			(482)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/08/2027	8,365	2,572,428	307.54		109,826		109,091		81,117			(735)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/30/2027	4,711	1,779,021	377.62		63,648		63,217		45,113			(431)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/04/2026	2,632	1,005,576	382.11		21,632		21,386		14,850			(246)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/10/2027	6,724	2,034,201	302.55		105,761		105,054		82,348			(707)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/09/2027	8,339	2,549,980	305.79		116,829		116,048		87,970			(781)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/30/2027	8,405	3,245,675	386.16		84,891		84,316		54,564			(574)				03
SEP 26 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/04/2026	239	93,154	389.21		1,369		1,353		849			(16)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/10/2027	7,991	2,464,434	308.39		101,729		101,049		74,384			(680)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/31/2027	3,718	1,402,159	377.11		51,125		50,779		36,412			(345)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/14/2027	14,255	4,419,760	310.05		170,632		169,497		122,378			(1,135)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/31/2027	12,087	4,656,828	385.27		126,069		125,217		81,933			(852)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/16/2027	11,864	3,678,945	310.09		141,895		140,953		101,725			(942)				03
AUG 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	08/31/2027	2,963	1,162,794	392.47		23,791		23,630		14,061			(161)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/17/2027	7,130	2,185,439	306.52		97,536		96,890		72,871			(647)				03
SEP 27 JPMorgan MOZAIC2 Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/03/2027	8,362	3,139,857	375.47		121,339		120,522		87,879			(817)				03
SEP 27 JPMorgan MOZAIC Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/24/2025	09/17/2027	7,508	2,349,519	312.95		80,332		79,799		55,557			(533)				03

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SEP 27 JPMorgan MO2AIG Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	03/24/2025	09/21/2027	8,271	2,543,428	307.5		109,347		108,625		80,797			(722)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/27/2026	584	3,420,785	5,858.01		239,507		235,954		188,109			(3,554)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/27/2026	687	4,224,124	6,149.1		168,784		166,279		124,390			(2,504)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/04/2026	799	4,776,157	5,977.07		273,413		269,416		210,896			(3,997)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/06/2026	1,058	6,264,994	5,919.53		400,833		395,007		312,043			(5,826)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/11/2026	755	4,401,349	5,826.9		331,395		326,647		263,893			(4,748)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/13/2026	969	5,532,726	5,709.61		500,848		493,713		406,363			(7,135)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/18/2026	733	4,254,457	5,804.25		336,179		331,457		269,674			(4,722)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/20/2026	1,117	6,464,024	5,786.07		528,187		520,810		424,329			(7,377)				03
MAR 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/24/2026	617	3,591,649	5,821.81		279,025		275,171		223,821			(3,854)				03
FEB 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/26/2027	541	3,368,502	6,222.18		256,577		254,747		204,000			(1,830)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/05/2027	669	4,089,103	6,112.81		359,776		357,235		290,840			(2,541)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/15/2027	545	3,206,501	5,886.62		365,985		363,437		307,163			(2,549)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/19/2027	604	3,568,354	5,909.24		400,033		397,263		334,167			(2,770)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/24/2027	329	1,983,992	6,027.44		196,545		195,193		161,718			(1,352)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/24/2028	258	1,628,881	6,302.01		172,958		172,145		144,660			(813)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/25/2028	516	3,131,012	6,064.21		411,189		409,259		349,224			(1,930)				03
FEB 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/28/2028	768	4,895,273	6,377.79		485,836		483,562		405,001			(2,275)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/03/2028	744	4,651,521	6,256.08		519,260		516,838		435,748			(2,422)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/07/2028	675	4,236,173	6,274.79		466,022		463,856		391,459			(2,166)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/10/2028	617	3,624,837	5,878.75		560,693		558,095		482,467			(2,598)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/10/2028	616	3,796,504	6,166.96		461,229		459,091		389,766			(2,137)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/14/2028	506	3,000,029	5,931.96		445,102		443,047		382,507			(2,055)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/17/2028	547	3,193,754	5,838.46		512,481		510,122		442,218			(2,359)				03
FEB 26 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	02/26/2026	591	3,562,410	6,028.48		181,959		179,251		138,315			(2,708)				03
MAR 28 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Canadian Imperial Bank	03/25/2025	03/24/2028	1,020	6,172,809	6,049.52		838,865		835,027		714,571			(3,837)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	03/26/2025	02/27/2026	1,249	7,409,205	5,930.97		316,707		312,937		353,825			(3,770)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	03/26/2025	03/02/2026	1,041	6,176,133	5,932.03		265,431		262,299		296,964			(3,132)				03

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MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/03/2026	838	4,888,105	5,830		224,761		222,116		285,974			(2,644)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/04/2026	840	4,839,450	5,761.25		208,253		205,810		320,322			(2,443)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026	822	4,726,122	5,750.31		139,902		138,271		319,933			(1,632)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026	885	5,115,704	5,777.78		211,790		209,320		330,418			(2,470)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026	919	5,290,793	5,758.06		253,456		250,500		353,481			(2,956)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/09/2026	1,268	7,278,494	5,739.73		402,365		397,713		504,906			(4,652)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/11/2026	849	4,720,243	5,562.52		254,506		251,581		433,252			(2,925)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/12/2026	767	4,286,612	5,587.2		162,566		160,703		379,890			(1,863)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026	712	3,936,386	5,531.74		163,426		161,558		378,739			(1,868)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026	996	5,521,123	5,545.69		299,059		295,641		520,707			(3,418)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026	1,899	10,653,351	5,610.6		609,531		602,565		913,218			(6,966)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/16/2026	880	4,941,121	5,614.91		296,322		292,965		423,124			(3,358)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/17/2026	654	3,679,808	5,629.63		194,382		192,186		308,715			(2,196)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/18/2026	702	3,922,534	5,591.16		155,480		153,728		349,129			(1,752)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/19/2026	863	4,855,905	5,627.49		268,833		265,813		409,943			(3,021)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/20/2026	669	3,783,460	5,654.72		117,183		115,870		306,966			(1,313)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/20/2026	1,909	10,808,120	5,660.45		562,359		556,058		869,202			(6,301)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/23/2026	1,065	6,007,418	5,642.41		363,613		359,573		499,442			(4,040)				03
MAR 27 FIA Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/25/2027	227	1,301,911	5,742.12		166,996		166,077		148,377			(919)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/24/2026	827	4,759,619	5,757.65		215,758		213,368		330,502			(2,391)				03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	03/25/2026	1,019	5,876,131	5,766		244,686		241,982		403,271			(2,704)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	02/27/2026	839	4,916,216	5,861.57		142,700		141,001		268,544			(1,699)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	02/27/2026	769	4,511,922	5,869.93		137,012		135,381		242,606			(1,631)				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/26/2025	02/27/2026	1,036	6,104,742	5,890.22		253,291		250,275		315,781			(3,015)				03
MAR 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA ES70DZVZ7FF32TWEFA76	03/26/2025	03/10/2026	235	1,614,566	6,882.21		93,814		93,541		75,784			(273)				03
MAR 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA ES70DZVZ7FF32TWEFA76	03/26/2025	03/17/2026	237	1,618,763	6,829.07		102,965		102,672		84,704			(293)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/20/2026	399	2,730,334	6,844.83	171,004		170,521		139,831			(483)				03
MAR 26 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/25/2026	149	1,038,626	6,992.7	52,482		52,335		41,296			(146)				03
MAR 27 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/25/2027	198	1,371,393	6,940.95	125,785		125,612		106,148			(174)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/07/2028	248	1,770,755	7,128.93	186,173		186,000		158,177			(174)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/10/2028	204	1,398,583	6,871.97	181,662		181,493		159,298			(169)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/14/2028	272	1,926,874	7,092.7	209,604		209,410		179,279			(194)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/17/2028	202	1,416,107	7,026.78	162,901		162,750		140,544			(151)				03
MAR 28 NDXV10P Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32WIEFA76	03/26/2025	03/24/2028	365	2,589,558	7,098.18	282,925		282,665		241,642			(260)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/16/2026	19,914	8,023,278	402.9	132,228		130,429		130,602			(1,799)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/16/2026	10,810	4,387,424	405.86	59,780		58,967		58,419			(813)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/22/2026	10,521	4,290,123	407.78	51,972		51,279		50,628			(693)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/15/2027	11,774	4,752,908	403.68	117,269		116,556		115,724			(713)				03
DEC 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/30/2026	12,906	5,223,703	404.76	121,830		121,071		119,636			(759)				03
JAN 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/22/2027	8,514	3,460,053	406.4	76,710		76,249		75,098			(461)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/23/2027	16,698	6,769,716	405.43	193,859		193,084		190,732			(775)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/23/2027	10,086	4,225,596	418.94	76,152		75,848		71,142			(305)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/28/2027	10,675	4,402,846	412.44	99,706		99,309		95,982			(397)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/30/2027	14,151	5,737,446	405.45	164,291		163,638		162,117			(653)				03
DEC 27 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/30/2027	9,237	3,869,367	418.92	70,105		69,827		65,562			(278)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/05/2028	9,734	4,069,907	418.1	76,122		75,822		71,594			(301)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/06/2028	10,044	4,113,943	409.61	102,946		102,540		100,266			(406)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/07/2028	10,118	4,082,001	403.42	124,963		124,471		124,431			(492)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/07/2028	10,583	4,366,657	412.6	99,059		98,669		95,201			(390)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/12/2028	9,252	3,860,742	417.29	74,571		74,278		70,487			(292)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/14/2028	11,628	4,683,610	402.78	146,864		146,289		146,446			(575)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/14/2028	19,367	7,875,642	406.66	217,875		217,022		214,673			(853)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/19/2028	10,955	4,588,586	418.86	84,353		84,025		79,157			(329)				03
JAN 28 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	01/21/2028	15,788	6,539,269	414.19	141,146		140,597		135,419			(549)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	03/25/2025	12/23/2025	19,883	8,017,452	403.24	124,067		122,229		121,344			(1,838)				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2025	12/23/2025	10,423	4,228,802	405.73		55,136		54,319		53,599			(817)				03
DEC 25 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2025	12/30/2025	17,833	7,200,746	403.78		108,427		106,861		106,611			(1,566)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2025	01/08/2026	11,098	4,489,012	404.48		66,256		65,330		64,594			(927)				03
JAN 26 SG Macro Compass Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	03/25/2025	01/09/2026	18,855	7,571,241	401.56		133,490		131,630		132,799			(1,860)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/17/2027	9,895	1,874,975	189.48		56,898		56,819		52,474			(79)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/19/2027	12,772	2,430,702	190.32		68,839		68,743		62,984			(96)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/25/2027	9,354	1,774,595	189.72		53,036		52,963		48,812			(73)				03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/13/2026	5,419	1,030,555	190.16		19,727		19,665		17,249			(62)				03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/26/2026	4,569	869,976	190.42		16,584		16,535		14,302			(50)				03
MAR 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/09/2026	4,676	886,801	189.63		18,612		18,558		16,576			(54)				03
MAR 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/26/2026	6,565	1,234,709	188.08		31,249		31,162		28,898			(87)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/12/2027	8,835	1,681,457	190.31		46,562		46,494		42,565			(68)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/16/2027	5,670	1,087,024	191.72		26,762		26,723		24,041			(39)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/17/2027	5,242	1,006,919	192.1		24,007		23,972		21,455			(35)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/19/2027	6,311	1,208,660	191.51		30,357		30,313		27,357			(44)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/23/2027	8,550	1,638,535	191.65		40,782		40,723		36,697			(59)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/25/2027	5,491	1,052,646	191.72		26,080		26,043		23,447			(37)				03
FEB 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	02/26/2027	7,887	1,505,214	190.84		40,225		40,168		36,572			(58)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/05/2027	11,304	2,150,411	190.23		60,930		60,843		55,666			(87)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/10/2027	5,015	953,007	190.04		27,481		27,442		25,204			(39)				03
MAR 27 JPUSCYCL Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/27/2025	03/12/2027	11,860	2,241,609	189.01		70,447		70,348		65,290			(99)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/18/2028	45,766	4,777,087	104.38		100,686		100,590		83,861			(96)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/20/2026	62,747	6,542,658	104.27		80,317		80,070		62,476			(246)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/18/2028	55,009	5,762,191	104.75		114,969		114,860		94,758			(109)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/18/2028	71,143	7,495,574	105.36		135,171		135,043		110,455			(128)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/20/2026	25,158	2,636,838	104.81		27,674		27,589		21,105			(85)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/05/2027	35,064	3,659,947	104.38		64,167		64,072		52,169			(95)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/08/2027	44,881	4,699,437	104.71		77,194		77,081		62,439			(114)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/12/2027	30,820	3,223,782	104.6		54,243		54,164		44,018			(79)				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)
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/16/2027	29,868	3,143,286	105.24		46,892		46,824		37,332			(68)				03
FEB 27 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/19/2027	28,933	3,030,751	104.75		49,765		49,693		40,264			(72)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/02/2026	47,429	4,962,950	104.64		52,646		52,475		40,327			(171)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/03/2028	43,266	4,512,690	104.3		96,052		95,959		79,872			(92)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/05/2026	86,663	9,052,778	104.46		102,262		101,933		78,687			(329)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/04/2028	50,895	5,307,879	104.29		112,988		112,879		94,149			(109)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/06/2026	52,831	5,525,020	104.58		60,227		60,034		46,238			(193)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/04/2028	100,143	10,526,057	105.11		197,282		197,093		161,263			(190)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/09/2026	46,080	4,826,422	104.74		50,688		50,527		38,549			(161)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/07/2028	43,715	4,586,132	104.91		88,741		88,656		72,960			(85)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/12/2026	48,003	5,020,154	104.58		55,683		55,508		42,589			(175)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/10/2028	66,620	6,961,112	104.49		143,899		143,761		119,484			(138)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/12/2026	36,669	3,843,280	104.81		39,603		39,478		30,185			(125)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/10/2028	157,963	16,630,295	105.28		303,288		208,960		247,731			(290)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/13/2026	84,454	8,847,393	104.76		92,899		92,608		70,836			(291)				03
FEB 28 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/14/2028	31,527	3,315,013	105.15		61,792		61,733		50,665			(59)				03
FEB 26 FIA New Horizon Options	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/26/2025	02/18/2026	36,758	3,860,008	105.01		38,229		38,111		28,752			(118)				03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/26/2027	7,532	2,178,457	289.23		45,719		45,719		42,257							03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	03/02/2027	11,492	3,317,088	288.64		72,745		72,745		67,572							03
MAR 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	03/03/2027	2,578	742,407	287.96		17,067		17,067		15,944							03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/22/2028	9,399	2,703,017	287.6		76,410		76,410		70,721							03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/23/2028	13,782	4,045,809	293.56		81,037		81,037		71,825							03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/24/2028	7,093	2,034,839	286.89		59,863		59,863		55,642							03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/25/2028	16,973	4,881,170	287.59		138,158		138,158		127,907							03
FEB 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/28/2028	12,928	3,782,774	292.61		80,410		80,410		71,823							03
MAR 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	03/01/2028	8,918	2,629,930	294.9		48,782		48,782		42,734							03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/20/2026	10,601	3,018,919	284.78		64,135		64,135		63,352							03
MAR 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	03/03/2028	12,887	3,734,528	289.78		93,821		93,821		85,518							03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	02/20/2026	10,154	2,905,949	286.18		54,224		54,224		52,884							03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 28 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	03/03/2028	11,011	3,237,629	294.03	63,315	63,315	55,929									03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/23/2026	9,260	2,642,455	285.35	53,525	53,525	52,552									03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/26/2026	13,541	3,873,158	286.03	73,799	73,799	72,097									03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/26/2026	13,213	3,790,502	286.88	66,725	66,725	64,560									03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/27/2026	23,962	6,871,725	286.78	122,204	122,204	118,435									03
FEB 26 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/27/2026	16,634	4,799,027	288.5	72,027	72,027	68,591									03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	03/03/2026	5,135	1,482,780	288.76	21,824	21,824	20,715									03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/19/2027	8,674	2,469,361	284.67	70,176	70,176	67,098									03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/23/2027	12,006	3,432,581	285.91	90,164	90,164	85,490									03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/26/2027	14,256	4,086,480	286.64	102,504	102,504	96,597									03
FEB 27 NYSE Zebra2 Edge Call	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/28/2025	02/26/2027	8,673	2,499,683	288.22	56,287	56,287	52,447									03
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										1,547,853,775	250,545,958		906,012,776	XXX	1,588,860,836			(228,347,664)			XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,547,853,775	250,545,958		906,012,776	XXX	1,588,860,836			(228,347,664)			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										1,547,853,775	250,545,958		906,012,776	XXX	1,588,860,836			(228,347,664)			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										1,547,853,775	250,545,958		906,012,776	XXX	1,588,860,836			(228,347,664)			XXX	XXX
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/01/2024	07/11/2025		193.94													03
JUL 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/01/2024	07/25/2025		192.46				(1)									03
AUG 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/01/2024	08/18/2025		190.78				(7)									03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/01/2024	09/05/2025		191.29				(11)									03
SEP 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCJFXT09	10/01/2024	09/30/2025		191.79				(25)									03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/08/2024	09/25/2025		402.67	(5,416)			(2,739)		(713)			1,393				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/08/2024	09/25/2025		412.09	(1,301)			(658)		(70)			335				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/08/2024	09/25/2025		417.52	(1,566)			(792)		(49)			403				03
SEP 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	10/08/2024	09/26/2025		400.18	(7,763)			(3,937)		(1,254)			1,990				03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/26/2025			403.53	(2,598)			(1,318)		(319)			666				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/26/2025			410.6	(1,916)			(972)		(125)			491				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/26/2025			414.96	(800)			(406)		(33)			205				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/26/2025			418.86	(2,467)			(1,251)		(68)			632				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/29/2025			402.83	(4,220)			(2,158)		(571)			1,073				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/30/2025			401.51	(6,522)			(3,344)		(998)			1,654				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/30/2025			413.88	(1,175)			(603)		(60)			298				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	10/01/2025			401.29	(5,541)			(2,848)		(868)			1,401				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	10/01/2025			411.2	(1,195)			(614)		(80)			302				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/19/2025			398.43	(7,479)			(3,718)		(1,287)			1,957				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	10/01/2025			418.31	(2,136)			(1,098)		(67)			540				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	10/02/2025			404.62	(4,208)			(2,169)		(511)			1,061				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/19/2025			408.06	(3,817)			(1,898)		(277)			999				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	10/02/2025			416.96	(1,410)			(727)		(55)			356				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/19/2025			413.29	(994)			(494)		(42)			260				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/19/2025			416.9	(2,249)			(1,118)		(62)			588				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/22/2025			403.81	(3,368)			(1,689)		(384)			874				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/23/2025			400.25	(8,320)			(4,184)		(1,290)			2,152				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/23/2025			412.09	(1,182)			(595)		(63)			306				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/24/2025			402.96	(5,697)			(2,873)		(714)			1,469				03
SEP 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	10/08/2024	09/24/2025			417.36	(1,767)			(891)		(52)			456				03
AUG 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/09/2024	08/22/2025			211.63	(1,786)			(811)		(1)			510				03
SEP 25 JPUSCYCL Call	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
Spread	Index		Index	NA	10/09/2024	09/05/2025			215.23	(1,821)			(869)					498				03
SEP 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas	10/08/2024	09/05/2025			271.48						(3)							03
Index	Index		Index	BNP Paribas	10/08/2024	09/26/2025			274.45						(5)							03
SEP 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	Royal Bank of																		
Index	Index		Index	Canada	10/17/2024	10/15/2025			6,150.77						(689,899)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Royal Bank of																		
Life	Life		Index	Canada	10/17/2024	10/15/2025			6,251.4						(26,316)							03
OCT 25 IUL Call Spread	VAGLB: Index Universal	N/A	Equity /	Royal Bank of																		
Life	Life		Index	Canada	10/17/2024	10/15/2025			6,257.22						(673,640)							03

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,324.1						(62,053)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,344.45						(3,473)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,353.17						(30,323)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,396.79						(151,092)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,411.32						(137,458)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,527.63						(27,349)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,600.32						(25,062)							03
OCT 25 IUL Call Spread	YAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/17/2024	10/15/2025		6,100.21						(47,970)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/29/2025		6,177.76						(36,032)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/30/2025		6,093.41						(40,127)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/01/2025		6,212.11						(54,543)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/03/2025		6,069.02						(68,960)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/03/2025		6,227.7						(69,363)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/06/2025		6,267.85						(41,775)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/07/2025		6,157.74						(49,372)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/08/2025		6,079.7						(57,182)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/09/2025		6,051.3						(50,328)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/10/2025		6,010.28						(66,844)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/10/2025		6,231.62						(61,001)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/10/2025		6,303.68						(32,804)							03
OCT 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	10/10/2025		6,364.33						(46,010)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/19/2025		5,973.77						(73,640)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/19/2025		6,147.18						(80,565)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/22/2025		6,211.27						(48,072)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/23/2025		5,924.94						(71,556)							03
SEP 25 FIA Call Spread	YAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZ7FF32TWEFA76	10/22/2024	09/24/2025		6,137						(69,137)							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)
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	10/22/2024	09/25/2025		6,130.56						(45,292)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	10/22/2024	09/26/2025		5,943.18						(91,250)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	10/22/2024	09/26/2025		6,104.38						(60,273)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	10/22/2024	09/26/2025		6,211.95						(62,249)							03
SEP 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Citibank NA	E570DZIWZFF32TWEFA76	10/22/2024	09/26/2025		6,263.02						(29,907)							03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	09/19/2025		823.36													03
SEP 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	09/26/2025		813.96													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/06/2025		813.29													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/10/2025		831.44													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	10/22/2024	10/21/2025		823.67													03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/10/2025		415.68	(4,093)			(2,245)		(212)			1,053				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/13/2025		398.72	(6,996)			(3,865)		(1,481)			1,784				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/14/2025		405	(3,703)			(2,050)		(511)			941				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/14/2025		411.17	(1,796)			(994)		(150)			457				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/15/2025		400.62	(5,729)			(3,179)		(1,083)			1,452				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/15/2025		410.58	(1,376)			(763)		(121)			349				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/15/2025		415.93	(1,227)			(681)		(69)			311				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/16/2025		399.77	(6,086)			(3,385)		(1,230)			1,538				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/03/2025		398.13	(6,981)			(3,765)		(1,408)			1,832				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/16/2025		414.66	(2,746)			(1,527)		(179)			694				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/03/2025		403.79	(3,520)			(1,899)		(468)			924				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/03/2025		409.63	(2,387)			(1,287)		(191)			626				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/03/2025		415.07	(1,033)			(557)		(50)			271				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/03/2025		416.93	(2,395)			(1,292)		(97)			628				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/06/2025		397.78	(11,359)			(6,172)		(2,400)			2,955				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/07/2025		404.08	(6,100)			(3,323)		(824)			1,582				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/08/2025		396.59	(9,178)			(5,011)		(2,135)			2,374				03
OCT 25 JPMorgan MOZA1C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFUS7RNE97	10/23/2024	10/08/2025		407.7	(3,208)			(1,751)		(328)			830				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 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/08/2025			413.85	(1,481)			(808)		(90)			383				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			397.3	(7,967)			(4,360)		(1,787)			2,055				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			405.98	(2,682)			(1,468)		(319)			692				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/09/2025			415.13	(2,125)			(1,163)		(115)			548				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			398.47	(5,445)			(2,987)		(1,138)			1,400				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			404.69	(3,359)			(1,843)		(451)			864				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	10/23/2024	10/10/2025			410.12	(1,500)			(823)		(130)			386				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			397.8	(5,456)			(3,243)		(1,727)			1,383				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			408.19	(1,603)			(953)		(278)			406				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			397.83	(5,500)			(3,191)		(1,608)			1,443				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/29/2025			415.5	(1,964)			(1,167)		(201)			498				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			404.67	(2,726)			(1,582)		(528)			715				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			410.22	(1,758)			(1,020)		(230)			461				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/17/2025			417.39	(2,061)			(1,196)		(153)			541				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/20/2025			400.63	(3,576)			(2,088)		(915)			930				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			400.17	(4,288)			(2,509)		(1,133)			1,112				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			408.9	(2,342)			(1,370)		(353)			607				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/21/2025			414.89	(787)			(460)		(76)			204				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025			403.22	(2,990)			(1,753)		(662)			773				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/22/2025			415.65	(1,435)			(841)		(129)			371				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			397.25	(5,888)			(3,459)		(1,854)			1,519				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			408.18	(1,515)			(890)		(249)			391				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/23/2025			415.08	(1,212)			(712)		(118)			313				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			397.49	(5,119)			(3,013)		(1,596)			1,316				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			404.14	(2,814)			(1,656)		(602)			724				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			406.81	(3,040)			(1,789)		(551)			782				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			410.12	(1,658)			(976)		(237)			426				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/24/2025			415.48	(3,910)			(2,302)		(382)			1,006				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		NA	7H6GLXDRUGQFU57RNE97	11/06/2024	10/27/2025			397.37	(5,736)			(3,396)		(1,836)			1,462				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 25 JPMorgan MO2AI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2024	10/28/2025	.....	.....	..... 401.95	 (7,083)	.....	.....	..... (4,201)	.....	..... (1,785)	.....	.....	..... 1,801	.....	.....	.....	03
OCT 25 JPMorgan MO2AI C2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	11/06/2024	10/28/2025	.....	.....	..... 411.1	 (1,280)	.....	.....	..... (760)	.....	..... (182)	.....	.....	..... 326	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/09/2025	.....	.....	..... 6,232.57	.....	.....	.....	.....	.....	..... (7,269)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/13/2025	.....	.....	..... 6,315.12	.....	.....	.....	.....	.....	..... (15,058)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/14/2025	.....	.....	..... 6,278.92	.....	.....	.....	.....	.....	..... (21,188)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/15/2025	.....	.....	..... 6,079.54	.....	.....	.....	.....	.....	..... (45,192)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/15/2025	.....	.....	..... 6,391.15	.....	.....	.....	.....	.....	..... (16,155)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/16/2025	.....	.....	..... 6,131.54	.....	.....	.....	.....	.....	..... (38,011)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	.....	.....	..... 6,089.87	.....	.....	.....	.....	.....	..... (42,585)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	.....	.....	..... 6,159.65	.....	.....	.....	.....	.....	..... (39,661)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	.....	.....	..... 6,369.39	.....	.....	.....	.....	.....	..... (84,998)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/17/2025	.....	.....	..... 6,439.7	.....	.....	.....	.....	.....	..... (25,076)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/20/2025	.....	.....	..... 6,370.53	.....	.....	.....	.....	.....	..... (15,416)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/21/2025	.....	.....	..... 6,250.39	.....	.....	.....	.....	.....	..... (23,910)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/22/2025	.....	.....	..... 6,109.6	.....	.....	.....	.....	.....	..... (37,764)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/22/2025	.....	.....	..... 6,354.52	.....	.....	.....	.....	.....	..... (30,226)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/23/2025	.....	.....	..... 6,064.69	.....	.....	.....	.....	.....	..... (61,002)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/23/2025	.....	.....	..... 6,293.36	.....	.....	.....	.....	.....	..... (24,556)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	.....	.....	..... 6,011.92	.....	.....	.....	.....	.....	..... (55,179)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	.....	.....	..... 6,128.04	.....	.....	.....	.....	.....	..... (42,485)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	.....	.....	..... 6,310.93	.....	.....	.....	.....	.....	..... (69,062)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/24/2025	.....	.....	..... 6,385.05	.....	.....	.....	.....	.....	..... (21,532)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/27/2025	.....	.....	..... 6,259.6	.....	.....	.....	.....	.....	..... (24,463)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/28/2025	.....	.....	..... 6,170.59	.....	.....	.....	.....	.....	..... (26,232)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/28/2025	.....	.....	..... 6,344.46	.....	.....	.....	.....	.....	..... (26,788)	.....	.....	.....	.....	.....	.....	03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	11/07/2024	10/29/2025			 6,213.38						 (27,567)							03

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPROBK5P83	11/06/2024	10/15/2025		272.08						(11)							03
OCT 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPROBK5P83	11/06/2024	10/03/2025		272.72						(6)							03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/10/2025		192.15						(22)							03
OCT 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	10/24/2025		193.64						(17)							03
NOV 25 FIA S&P 5% Control Spre	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2025		194.62						(38)							03
OCT 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/14/2024	10/08/2025		216						(2)							03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI1K50	11/14/2024	09/12/2025		393.89	(174)			(96)		(2)				53			03
SEP 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMI1K50	11/14/2024	09/29/2025		396.48	(181)			(104)		(2)				52			03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,210.98						(730,078)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,310.92						(40,494)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,316.79						(687,134)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,384.3						(63,558)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,404.85						(5,538)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,413.65						(33,794)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,457.68						(152,496)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,472.36						(168,322)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,589.77						(3,822)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,663.15						(33,136)							03
NOV 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Canadian Imperial Bank	21GI19DL770XOHC3ZE78	11/19/2024	11/14/2025		6,158.28						(42,887)							03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	10/24/2025		812.26													03
OCT 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	10/31/2025		798.44													03
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	11/07/2025		817.97													03
NOV 25 Morgan Stanley 3D Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	11/20/2024	11/19/2025		812.05													03
NOV 25 Global H-Factor Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	BNP Paribas	ROMJWSFPUBMPROBK5P83	11/19/2024	11/06/2025		270.82						(58)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/26/2024	11/03/2025		400.94	(4,171)			(2,658)		(1,041)				1,107			03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/26/2024	11/04/2025		397.28	(6,497)			(4,146)		(1,959)				1,720			03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	11/26/2024	11/04/2025		407.42	(2,180)			(1,391)		(381)				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)
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025		403.53	(3,482)			(2,226)		(762)			919				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/05/2025		412.81	(1,986)			(1,270)		(248)			524				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025		401.27	(4,003)			(2,564)		(1,003)			1,054				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/06/2025		412.96	(2,077)			(1,330)		(256)			547				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025		399.42	(5,951)			(3,817)		(1,651)			1,562				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025		404.11	(2,689)			(1,724)		(580)			705				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025		406.68	(2,205)			(1,414)		(409)			579				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025		409.93	(2,738)			(1,756)		(414)			718				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/07/2025		415.54	(2,539)			(1,629)		(265)			866				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/10/2025		403.15	(3,079)			(1,985)		(718)			801				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025		402.88	(3,370)			(2,176)		(802)			874				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/11/2025		411.92	(1,067)			(689)		(152)			277				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025		397.73	(6,203)			(4,010)		(1,920)			1,604				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025		408.09	(4,213)			(2,724)		(758)			1,090				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025		395.53	(9,077)			(5,744)		(2,887)			2,439				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	11/12/2025		413.98	(1,780)			(1,151)		(220)			460				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025		403.53	(3,616)			(2,289)		(759)			972				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/30/2025		414.47	(2,954)			(1,869)		(305)			794				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025		395.74	(6,975)			(4,422)		(2,212)			1,868				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025		403.23	(5,101)			(3,234)		(1,097)			1,366				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025		406.81	(1,956)			(1,240)		(337)			524				03
OCT 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Index		Index	NA	7H6GLXDRUGQFU57RNE97	11/26/2024	10/31/2025		411.88	(4,237)			(2,686)		(531)			1,135				03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
OCT 25 FIA Call Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	11/14/2025			6,600.66						(16,988)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
OCT 25 FIA Call Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	10/30/2025			6,209.55						(34,484)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
OCT 25 FIA Call Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	10/31/2025			5,913.32						(82,535)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
OCT 25 FIA Call Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	10/31/2025			6,023.17						(115,077)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
OCT 25 FIA Call Spread	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	10/31/2025			6,153.42						(59,120)							03
OCT 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Wells Fargo																		
	Index		Index	KB1H1DSPRFMYMCJFXT09	11/27/2024	10/31/2025			6,219.79						(59,928)							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 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	10/31/2025		6,329.14						(61,057)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/03/2025		6,343.87						(23,417)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/04/2025		6,272.3						(29,750)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/05/2025		6,011.27						(71,001)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/06/2025		6,228.17						(39,182)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,211.37						(36,748)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,333.85						(37,246)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,466.22						(23,155)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,563.49						(13,921)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,649.24						(17,611)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/07/2025		6,687.16						(6,754)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025		6,497.53						(7,117)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/10/2025		6,650.7						(8,281)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/11/2025		6,393.1						(19,087)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/12/2025		6,530.38						(18,784)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/13/2025		6,332.93						(27,944)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025		6,187.47						(44,049)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025		6,417.52						(23,869)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	11/27/2024	11/14/2025		6,521.59						(16,639)							03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/20/2025		403.36	(4,531)			(3,078)		(853)			1,189				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/20/2025		409.83	(2,345)			(1,593)		(303)			615				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/20/2025		412.98	(1,731)			(1,176)		(184)			454				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/21/2025		397.1	(7,796)			(5,303)		(2,011)			2,040				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/21/2025		401.98	(3,282)			(2,233)		(665)			859				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/21/2025		404.28	(4,060)			(2,762)		(729)			1,062				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/21/2025		408.81	(4,184)			(2,846)		(581)			1,095				03
NOV 25 JPMorgan MOZAIC2 Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	12/10/2024	11/21/2025		413.5	(2,942)			(2,001)		(305)			770				03

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NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/24/2025			411.13	(2,526)			(1,726)		(317)			655				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/25/2025			401.63	(4,925)			(3,368)		(1,049)			1,274				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/13/2025			398.49	(7,522)			(5,060)		(1,733)			2,015				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/25/2025			411.44	(3,115)			(2,130)		(384)			806				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/13/2025			406.13	(4,323)			(2,908)		(661)			1,158				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/13/2025			413.18	(2,282)			(1,535)		(223)			611				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/14/2025			396.77	(7,826)			(5,272)		(1,977)			2,090				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/14/2025			402.03	(13,732)			(9,250)		(2,652)			3,667				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/14/2025			404.22	(3,769)			(2,539)		(645)			1,007				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/14/2025			407.38	(1,905)			(1,283)		(274)			509				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/14/2025			412.23	(7,525)			(5,069)		(804)			2,010				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/17/2025			402.71	(4,017)			(2,718)		(767)			1,063				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/18/2025			397.19	(8,231)			(5,576)		(2,083)			2,173				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/18/2025			405.77	(4,843)			(3,281)		(783)			1,278				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/19/2025			399.31	(6,869)			(4,659)		(1,581)			1,808				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/19/2025			411.76	(3,613)			(2,451)		(417)			951				03
NOV 25 JPMorgan	VAGLB: Fixed Indexed	N/A	Equity /	JPMorgan Chase Bank																		
MOZA1C2 Spread	Annuit		Index	NA	12/10/2024	11/20/2025			397.5	(9,128)			(6,201)		(2,298)			2,395				03
NOV 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuit		Index	ROMUWISFPUBMPRO8K5P83	12/10/2024	11/18/2025			269.94						(52)							03
NOV 25 Global H-Factor	VAGLB: Fixed Indexed	N/A	Equity /	BNP Paribas																		
Index	Annuit		Index	ROMUWISFPUBMPRO8K5P83	12/10/2024	11/21/2025			269.93						(66)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,545.46						(13,229)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,601.72						(17,135)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025			6,631.61						(21,841)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025			6,430.46						(17,252)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/25/2025			6,647.45						(7,235)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,266.67						(29,693)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,369.76						(21,706)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/26/2025			6,556.66						(10,221)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed	N/A	Equity /	Morgan Stanley & Co																		
Annuit	Annuit		Index	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025			6,242.53						(23,575)							03

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NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025		6,344.06						(37,266)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025		6,553.95						(22,377)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025		6,656.04						(11,786)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025		6,654.58						(10,934)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/28/2025		6,706.88						(17,903)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025		6,164.54						(41,399)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/14/2025		6,490.42						(28,886)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/17/2025		6,505.2						(27,862)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/18/2025		6,507.66						(17,104)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/19/2025		6,396.25						(24,241)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/20/2025		6,309.71						(25,731)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025		6,154.37						(38,771)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025		6,248.78						(26,406)							03
NOV 25 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653	12/12/2024	11/21/2025		6,340.67						(22,136)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,399.37						(549,650)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,504.92						(20,537)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,510.97						(434,976)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,580.56						(39,595)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,601.74						(9,671)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,610.82						(11,347)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,656.2						(146,163)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,671.33						(106,995)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,792.35						(2,584)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,867.99						(19,638)							03
DEC 25 IUL Call Spread	VAGLB: Index Universal Life	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	12/18/2024	12/15/2025		6,347.59						(33,364)							03
OCT 25 JPUSCYQL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGOFU57RNE97	12/18/2024	10/31/2025		211.75	(3,923)			(2,653)		(34)			1,121				03

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/18/2024	10/16/2025		392.43	(202)			(133)		(8)			61				03
OCT 25 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	12/18/2024	10/31/2025		388.94	(567)			(384)		(36)			162				03
JAN 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	01/29/2026		391.7		(143)		(139)		(95)			4				03
FEB 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/06/2026		391.33		(278)		(271)		(183)			7				03
FEB 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/13/2026		388.43		(280)		(273)		(214)			7				03
FEB 26 ABGAVL Index Call Sprea	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	BFMBT61CT2L1QCEMIK50	03/20/2025	02/27/2026		390.43		(234)		(228)		(172)			6				03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	02/27/2026		6,514.53						(87,708)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/02/2026		6,521.35						(73,038)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/03/2026		6,365.89						(92,170)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/04/2026		6,209.39						(135,646)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026		6,037.77						(193,890)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026		6,212.54						(143,139)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/06/2026		6,268.34						(130,653)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/09/2026		6,343.67						(152,283)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/11/2026		6,047.76						(199,585)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/12/2026		5,919.9						(229,765)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026		5,885.07						(226,869)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026		6,026.87						(245,460)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/13/2026		6,153.69						(359,763)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/16/2026		6,193.47						(154,788)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/17/2026		6,131.91						(131,923)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/18/2026		5,941.79						(205,567)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/19/2026		6,157.92						(165,773)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/20/2026		5,935.14						(199,337)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/20/2026		6,167.77						(360,351)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/23/2026		6,244.07						(172,664)							03
MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	03/26/2025	03/24/2026		6,230.92						(138,573)							03

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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MAR 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.03/26/2025	.03/25/2026		6,196.55						(184,646)							03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.03/26/2025	.02/27/2026		6,175.16						(142,957)							03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.03/26/2025	.02/27/2026		6,203.91						(122,884)							03
FEB 26 FIA Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	.03/26/2025	.02/27/2026		6,403.3						(100,728)							03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.03/27/2025	.02/13/2026		207.44		(542)		(540)		(512)				2			03
FEB 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.03/27/2025	.02/26/2026		209.05		(457)		(455)		(317)				1			03
MAR 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.03/27/2025	.03/09/2026		207.54		(468)		(466)		(532)				1			03
MAR 26 JPUSCYCL Call Spread	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.03/27/2025	.03/26/2026		206.43		(656)		(655)		(1,114)				2			03
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										(495,151)	(3,057)		(299,053)	XXX	(13,190,518)			129,215			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(495,151)	(3,057)		(299,053)	XXX	(13,190,518)			129,215			XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(495,151)	(3,057)		(299,053)	XXX	(13,190,518)			129,215			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(495,151)	(3,057)		(299,053)	XXX	(13,190,518)			129,215			XXX	XXX
Pay Fixed GBP Receive	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7F32TWEFA76	.02/26/2015	.04/29/2025	30,800,000	3.41 USD (2.84 GBP)			75,394	4,964,000		4,965,252		(804,000)		43,408		100 / QL	
Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	.06/04/2015	.06/25/2025	12,400,300	4.41 USD (2.62 EUR)			58,469	502,700		483,508		(508,200)		30,096		100 / QL	
Pay Fixed EUR Receive	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)			57,560	502,700		502,669		(508,200)		92,705		100 / QL	
Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.06/25/2015	.09/23/2025	15,750,000	3.89 USD (3.43 GBP)			38,558	2,832,000		2,848,511		(402,000)		54,684		100 / QL	
Pay Fixed GBP Receive	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	.01/28/2016	.04/27/2026	28,784,000	3.37 USD (2.93 GBP)			51,834	2,948,000		3,095,503		(804,000)		149,148		100 / QL	
Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7F32TWEFA76	.03/08/2016	.06/06/2026	48,178,000	3.66 USD (3.05 GBP)			103,035	4,256,800		4,657,264		(1,366,800)		262,068		100 / QL	
Pay Fixed GBP Receive	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7F32TWEFA76	.07/21/2016	.09/14/2031	17,141,800	3.46 USD (2.54 GBP)			38,722	348,400		1,493,800		(522,600)		217,847		100 / QL	
Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUB8MPRO8K5P83	.08/12/2016	.11/14/2026	29,831,000	3.39 USD (2.28 GBP)			80,487	119,600		749,518		(924,600)		190,116		100 / QL	

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Citibank NA	E570DZIWZ7FF32TWEFA76	.11/01/2016	.02/20/2027	10,994,400	.3.22 USD (2.52 GBP)			14,835	(631,800)		(418,687)		(361,800)			75,637		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	.03/09/2017	.03/15/2027	15,672,616	.3.81 USD (0.49 JPY)			133,436	3,669,416		3,681,821		(552,819)			109,601		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	.03/09/2017	.03/15/2029	15,672,616	.3.91 USD (0.58 JPY)			134,676	3,669,416		3,804,782		(552,819)			155,919		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/02/2017	.05/11/2027	29,946,524	.3.36 USD (0.3 JPY)			234,017	7,540,549		7,400,411		(1,031,929)			217,619		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.05/24/2017	.08/17/2027	3,355,500	.3.75 USD (1.77 EUR)			17,152	110,700		128,480		(138,600)			25,888		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)			165,803	1,070,100		1,241,970		(1,339,800)			250,246		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWSPU8MIPR08K5P83	.06/02/2017	.06/26/2029	45,052,000	.3.99 USD (2.8 GBP)			140,829	(161,000)		2,445,792		(1,407,000)			463,899		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.06/08/2017	.09/13/2027	34,782,000	.3.99 USD (1.96 EUR)			172,923	1,252,400		1,491,255		(1,432,200)			272,478		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)			118,077	1,884,000		2,004,160		(924,000)			183,604		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	18,325,409	.4.42 USD (3.12 GBP)			61,858	324,676		2,717,968		(560,171)			386,188		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	13,004,196	.4.42 USD (3.12 GBP)			43,896	230,399		1,928,742		(397,513)			274,049		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)			188,587	4,534,250		6,733,453		(1,407,000)			435,325		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	.01/25/2018	.03/14/2033	14,294,000	.4.45 USD (3.02 GBP)			57,553	1,376,000		2,958,108		(402,000)			201,628		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	.01/25/2018	.03/14/2033	11,435,200	.4.45 USD (3.02 GBP)			46,043	1,100,800		2,366,486		(321,600)			161,302		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4R0TD8PU41	.03/06/2018	.03/31/2036	7,223,670	.4.69 USD (2.47 EUR)			45,825	922,766		1,219,220		(269,140)			119,836		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Societe General SA	02RNE81BXP4R0TD8PU41	.03/06/2018	.03/31/2036	10,319,528	.4.69 USD (2.47 EUR)			65,465	1,318,236		1,741,743		(384,486)			171,194		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 ()			(29,433)	711,200		428,291		(281,400)			111,386		100 / QL
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.02/22/2018	.06/17/2028	22,184,100	.4.2 USD (EURO06M)			71,573	2,715,300		2,502,276		(831,600)			198,930		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	.06/14/2018	.06/29/2030	10,503,900	.5.31 USD (2.78 EUR)			71,695	769,500		1,298,506		(415,800)			120,329		100 / QL

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Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	06/14/2018	06/29/2030	10,503,900	5.31 USD (2.78 EUR)			71,695	769,500		1,298,506		(415,800)			120,329		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)			41,456	217,800		1,219,725		(361,800)			138,831		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)			41,456	217,800		1,219,725		(361,800)			138,831		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)			60,004	35,100		1,029,174		(522,600)			159,831		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/31/2018	01/31/2026	12,810,000	4.34 USD (2.68 GBP)			54,654	(108,000)		75,623		(402,000)			58,645		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	10/31/2018	01/31/2029	20,496,000	4.48 USD (2.87 GBP)			84,843	(172,800)		1,215,569		(643,200)			200,848		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWV1PCS8A4S074	11/16/2018	01/09/2034	23,122,800	4.56 USD (3.01 GBP)			93,052	(129,600)		3,039,185		(723,600)			342,646		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	11/26/2018	12/05/2036	7,932,400	5.64 USD (3.11 EUR)			52,195	361,200		1,036,395		(323,400)			135,609		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	11/26/2018	12/05/2036	7,948,248	5.64 USD (3.11 EUR)			52,299	361,922		1,038,466		(324,046)			135,880		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPR08K5P83	02/26/2019	09/16/2031	10,520,800	4.19 USD (2.94 GBP)			30,672	186,400		1,096,100		(321,600)			133,761		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPR08K5P83	03/22/2019	04/05/2033	13,084,800	4.73 USD (2.42 EUR)			78,672	538,240		1,351,316		(535,920)			185,269		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPR08K5P83	03/22/2019	04/05/2033	13,084,800	4.73 USD (2.42 EUR)			78,672	538,240		1,351,316		(535,920)			185,269		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)			47,940	278,600		528,060		(323,400)			80,147		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)			13,302	79,600		187,705		(92,400)			27,855		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)			53,207	318,400		750,818		(369,600)			111,419		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)			23,430	1,983,000		2,166,576		(177,000)			217,693		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)			15,620	1,322,000		1,444,384		(118,000)			145,129		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	08/01/2019	08/22/2029	14,794,267	2.95 USD (0.28 JPY)			101,270	4,124,755		3,840,470		(491,395)			155,115		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	08/01/2019	08/22/2029	5,547,850	2.95 USD (0.28 JPY)			37,976	1,546,783		1,440,176		(184,273)			58,168		100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	Citibank NA	E570DZIWZ7FF32TWEFA76	.08/01/2019	.08/22/2029	29,588,534	2.95 USD (0.28 JPY)			202,540	8,249,511		7,680,939		(982,789)			310,231		100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZIWZ7FF32TWEFA76	.09/13/2019	.07/16/2029	2,748,800	3.9 USD (3.79 AUD)			3,290	250,000		271,360		(23,600)			28,487		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)			9,872	750,000		814,081		(70,800)			85,460		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)			16,864	1,281,250		1,390,721		(120,950)			145,994		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)			4,936	375,000		407,040		(35,400)			42,730		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	7,026,356	4.61 USD (2.3 EUR)			41,723	109,357		499,812		(295,456)			130,327		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	4,684,237	4.61 USD (2.3 EUR)			27,816	72,905		333,208		(196,971)			86,885		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.09/23/2019	.12/31/2038	1,928,344	4.61 USD (2.3 EUR)			11,451	30,012		137,171		(81,086)			35,768		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPU8MPR08K5P83	.10/02/2019	.09/30/2031	6,567,000	3.44 USD (1.38 EUR)			104,655	77,400		330,966		(277,200)			83,740		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPU8MPR08K5P83	.10/02/2019	.09/30/2031	7,661,500	3.44 USD (1.38 EUR)			122,097	90,300		386,127		(323,400)			97,696		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPU8MPR08K5P83	.10/02/2019	.09/30/2031	3,283,500	3.44 USD (1.38 EUR)			52,327	38,700		165,483		(138,600)			41,870		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)			45,786	(5,400)		205,866		(415,800)			110,254		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)			45,786	(5,400)		205,866		(415,800)			110,254		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUJISFPU8MPR08K5P83	.03/11/2020	.12/31/2038	2,945,667	3.69 USD (2.3 EUR)			11,116	120,919		108,503		(120,658)			54,637		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)			22,325	(12,800)		(223,956)		(369,600)			95,373		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)			27,906	(16,000)		(279,945)		(462,000)			119,216		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)			156,777	11,800,085		7,446,169		(1,320,623)			553,965		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)			11,082	412,945		660,061		(595,040)			153,455		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)			3,744	139,530		223,003		(201,000)			51,836		100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 ROMUJSFPU8MPR08K5P83	10/01/2020	10/29/2032	.....	17,021,550	2.76 USD (1.45 EUR)	.....	.....	58,711	1,338,350	.....	1,226,370	.....	(669,900)	.....	.....	234,414	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUJSFPU8MPR08K5P83	10/01/2020	10/29/2032	.....	5,869,500	2.76 USD (1.45 EUR)	.....	.....	20,245	461,500	.....	422,886	.....	(231,000)	.....	.....	80,833	.....	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	.....	2,868,814	3.75 USD (4.07 AUD)	.....	.....	1,247	365,464	.....	401,852	.....	(26,914)	.....	.....	59,593	.....	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	.....	24,773,052	3.75 USD (4.07 AUD)	.....	.....	10,764	3,155,891	.....	3,470,149	.....	(232,412)	.....	.....	514,604	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	.....	54,980,600	3.07 USD (1.62 EUR)	.....	.....	217,989	4,145,400	.....	4,083,655	.....	(2,171,400)	.....	.....	660,645	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	.....	4,679,200	3.07 USD (1.62 EUR)	.....	.....	18,552	352,800	.....	347,545	.....	(184,800)	.....	.....	56,225	.....	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)	.....	.....	37,152	253,500	.....	1,068,142	.....	(603,000)	.....	.....	274,894	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2020	01/31/2033	.....	5,234,800	4.56 USD (3.99 GBP)	.....	.....	9,907	67,600	.....	284,838	.....	(160,800)	.....	.....	73,305	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2020	01/31/2033	.....	3,926,100	4.56 USD (3.99 GBP)	.....	.....	7,430	50,700	.....	213,628	.....	(120,600)	.....	.....	54,979	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	1,410,350	3.97 USD (3.13 GBP)	.....	.....	3,569	118,550	.....	233,106	.....	(40,200)	.....	.....	28,217	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	12,693,150	3.97 USD (3.13 GBP)	.....	.....	32,123	1,066,950	.....	2,097,956	.....	(361,800)	.....	.....	253,950	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	05/12/2021	03/31/2041	.....	7,051,750	3.97 USD (3.13 GBP)	.....	.....	17,846	592,750	.....	1,165,531	.....	(201,000)	.....	.....	141,083	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/18/2021	09/16/2033	.....	13,859,000	3.5 USD (2.8 GBP)	.....	.....	27,613	941,000	.....	1,846,619	.....	(402,000)	.....	.....	201,653	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/18/2021	09/16/2033	.....	5,543,600	3.5 USD (2.8 GBP)	.....	.....	11,045	376,400	.....	738,648	.....	(160,800)	.....	.....	80,661	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	09/20/2021	09/30/2031	.....	13,108,883	3.03 USD (2.45 SEK)	.....	.....	22,855	1,716,383	.....	1,369,895	.....	(1,061,734)	.....	.....	167,159	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	09/20/2021	09/30/2033	.....	13,108,883	3.21 USD (2.65 SEK)	.....	.....	22,414	1,716,383	.....	1,346,667	.....	(1,061,734)	.....	.....	191,170	.....	100 / QL
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	10/27/2021	09/23/2051	.....	25,483,000	4.05 USD (4.93 AUD)	.....	.....	(10,267)	4,243,200	.....	3,587,612	.....	(200,600)	.....	.....	655,892	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/16/2021	03/31/2043	.....	6,558,272	3.71 USD (2.9 GBP)	.....	.....	13,568	250,025	.....	927,107	.....	(197,817)	.....	.....	139,164	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	11/16/2021	03/31/2043	.....	32,791,359	3.71 USD (2.9 GBP)	.....	.....	67,840	1,250,125	.....	4,635,537	.....	(989,084)	.....	.....	695,821	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.11/16/2021	.03/31/2043	.....	.....6,558,272	.. 3.71 USD (2.9 GBP)	.....	.....	.....13,568	250,025	.....	.....927,107	.....	.....(197,817)	.....	.....	.....139,164	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.11/23/2021	.02/23/2029	.....	.....7,884,800	.. 2.84 USD (1.04 EUR)	.....	.....	.....36,289	313,600	.....	.....372,309	.....	.....(323,400)	.....	.....	.....77,897	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/13/2022	.01/28/2034	.....	.....19,229,000	.. 4.32 USD (3.58 GBP)	.....	.....	.....44,126	1,143,800	.....	.....2,594,202	.....	.....(562,800)	.....	.....	.....285,789	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/13/2022	.01/28/2034	.....	.....7,925,095	.. 4.32 USD (3.58 GBP)	.....	.....	.....18,186	471,409	.....	.....1,069,182	.....	.....(231,954)	.....	.....	.....117,786	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/13/2022	.01/28/2034	.....	.....4,120,500	.. 4.32 USD (3.58 GBP)	.....	.....	.....9,456	245,100	.....	.....555,900	.....	.....(120,600)	.....	.....	.....61,240	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.02/24/2022	.06/15/2037	.....	.....19,977,000	.. 3.86 USD (3.27 GBP)	.....	.....	.....32,706	600,000	.....	.....2,300,658	.....	.....(603,000)	.....	.....	.....349,118	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPFUB8MPR08K5P83	.03/09/2022	.03/31/2034	.....	.....5,515,000	.. 3.73 USD (2.38 EUR)	.....	.....	.....17,810	107,000	.....	.....113,243	.....	.....(231,000)	.....	.....	.....82,750	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPFUB8MPR08K5P83	.03/09/2022	.03/31/2034	.....	.....5,515,000	.. 3.73 USD (2.38 EUR)	.....	.....	.....17,810	107,000	.....	.....113,243	.....	.....(231,000)	.....	.....	.....82,750	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.03/10/2022	.06/08/2037	.....	.....38,500,000	.. 3.98 USD (2.58 EUR)	.....	.....	.....138,854	644,000	.....	.....1,077,120	.....	.....(1,617,000)	.....	.....	.....672,298	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.03/10/2022	.06/08/2037	.....	.....15,400,000	.. 3.98 USD (2.58 EUR)	.....	.....	.....55,542	257,600	.....	.....430,848	.....	.....(646,800)	.....	.....	.....268,919	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.03/29/2022	.01/09/2032	.....	.....11,125,000	.. 4.15 USD (2.53 EUR)	.....	.....	.....47,498	309,000	.....	.....441,826	.....	.....(462,000)	.....	.....	.....144,848	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E570DZIWZ7FF32TWEFA76	.03/29/2022	.01/09/2032	.....	.....22,250,000	.. 4.15 USD (2.53 EUR)	.....	.....	.....94,996	618,000	.....	.....883,652	.....	.....(924,000)	.....	.....	.....289,695	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	.....6,584,500	.. 3.88 USD (3.18 GBP)	.....	.....	.....12,503	125,500	.....	.....527,951	.....	.....(201,000)	.....	.....	.....88,676	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	.....3,950,700	.. 3.88 USD (3.18 GBP)	.....	.....	.....7,502	75,300	.....	.....316,770	.....	.....(120,600)	.....	.....	.....53,206	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5170UK5573	.03/30/2022	.06/30/2032	.....	.....28,971,800	.. 3.88 USD (3.18 GBP)	.....	.....	.....55,013	552,200	.....	.....2,322,983	.....	.....(884,400)	.....	.....	.....390,174	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	.....7,574,000	.. 4.21 USD (2.6 EUR)	.....	.....	.....29,556	2,800	.....	.....93,896	.....	.....(323,400)	.....	.....	.....101,170	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	.....27,050,000	.. 4.21 USD (2.6 EUR)	.....	.....	.....105,557	10,000	.....	.....335,344	.....	.....(1,155,000)	.....	.....	.....361,322	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/13/2022	.05/18/2032	.....	.....5,410,000	.. 4.21 USD (2.6 EUR)	.....	.....	.....21,111	2,000	.....	.....67,069	.....	.....(231,000)	.....	.....	.....72,264	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/29/2022	.07/28/2043	.....	.....31,357,500	.. 4.64 USD (3.37 GBP)	.....	.....	.....97,590	(937,500)	.....	.....5,713,063	.....	.....(1,005,000)	.....	.....	.....671,391	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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	04/29/2022	07/28/2043	.....	18,814,500	4.64 USD (3.37 GBP)	.....	.....	58,554	(562,500)	.....	3,427,838	.....	(603,000)	.....	.....	402,835	.....	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)	.....	.....	78,072	(750,000)	.....	4,570,451	.....	(804,000)	.....	.....	537,113	.....	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)	.....	.....	37,434	(1,714,000)	.....	2,728,448	.....	(804,000)	.....	.....	512,289	.....	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)	.....	.....	37,434	(1,714,000)	.....	2,728,448	.....	(804,000)	.....	.....	512,289	.....	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)	.....	.....	19,947	(1,133,000)	.....	(1,295,138)	.....	(462,000)	.....	.....	77,820	.....	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)	.....	.....	19,947	(1,133,000)	.....	(1,295,138)	.....	(462,000)	.....	.....	77,820	.....	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)	.....	.....	(30,005)	(2,257,600)	.....	(1,544,305)	.....	(683,400)	.....	.....	349,960	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032	.....	5,292,500	6.54 USD (5.48 EUR)	.....	.....	13,153	(115,500)	.....	(304,142)	.....	(231,000)	.....	.....	68,839	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032	.....	5,292,500	6.54 USD (5.48 EUR)	.....	.....	13,153	(115,500)	.....	(304,142)	.....	(231,000)	.....	.....	68,839	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	12/21/2022	01/04/2032	.....	5,292,500	6.54 USD (5.48 EUR)	.....	.....	13,153	(115,500)	.....	(304,142)	.....	(231,000)	.....	.....	68,839	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	03/16/2023	06/01/2030	.....	21,140,000	5.63 USD (4.75 EUR)	.....	.....	37,140	(492,000)	.....	(1,262,781)	.....	(924,000)	.....	.....	240,397	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	03/16/2023	06/01/2030	.....	10,570,000	5.63 USD (4.75 EUR)	.....	.....	18,570	(246,000)	.....	(631,390)	.....	(462,000)	.....	.....	120,199	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	04/04/2023	03/31/2038	.....	13,609,942	5.5 USD (5.62 GBP)	.....	.....	(11,388)	(449,493)	.....	(360,726)	.....	(436,965)	.....	.....	245,434	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	05/11/2023	06/20/2030	.....	19,656,000	5.07 USD (4.27 EUR)	.....	.....	40,373	187,200	.....	(509,735)	.....	(831,600)	.....	.....	224,644	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	10/19/2023	11/07/2033	.....	14,680,368	6.08 USD (1.4 JPY)	.....	.....	170,284	9,790	.....	1,730,906	.....	(675,668)	.....	.....	215,394	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2034	.....	15,873,000	6.78 USD (5 EUR)	.....	.....	68,676	(351,000)	.....	(117,866)	.....	(693,000)	.....	.....	236,057	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2034	.....	10,582,000	6.78 USD (5 EUR)	.....	.....	45,784	(234,000)	.....	(78,577)	.....	(462,000)	.....	.....	157,371	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA	10/25/2023	02/01/2032	.....	15,874,500	6.71 USD (4.91 EUR)	.....	.....	69,488	(349,500)	.....	(184,622)	.....	(693,000)	.....	.....	207,644	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC	01/31/2024	07/31/2033	.....	14,406,511	6.94 USD (6.63 CAD)	.....	.....	32,046	992,344	.....	517,453	.....	(40,273)	.....	.....	208,020	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	.01/31/2024	.07/31/2033	.....	4,802,170	.6.94 USD (6.63 CAD)	.....	.....	10,682	330,781	.....	.....172,485	.....	.....(13,424)	.....	.....	.....69,340	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	.02/22/2024	.04/29/2039	.....	10,811,000	.5.96 USD (4.28 EUR)	.....	.....	43,954	(5,000)	.....	.....284,299	.....	.....(462,000)	.....	.....	.....202,888	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPUBMPRO8K5P83	.03/06/2024	.03/20/2029	.....	19,080,000	.5.39 USD (5.29 GBP)	.....	.....	(6,921)	(297,000)	.....	.....(26,863)	.....	.....(603,000)	.....	.....	.....190,145	.....	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)	.....	.....	(2,260)	(196,000)	.....	.....115,013	.....	.....(402,000)	.....	.....	.....155,456	.....	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)	.....	.....	(857)	(100,500)	.....	.....139,583	.....	.....(201,000)	.....	.....	.....95,247	.....	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)	.....	.....	352,477	458,115	.....	.....2,727,056	.....	.....(1,689,169)	.....	.....	.....556,170	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	.03/07/2024	.03/19/2036	.....	43,187,799	.5.55 USD (1.74 JPY)	.....	.....	400,288	509,752	.....	.....3,440,305	.....	.....(1,965,579)	.....	.....	.....715,385	.....	100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCJFT09	.03/07/2024	.03/19/2039	.....	37,112,011	.5.65 USD (1.92 JPY)	.....	.....	335,593	435,564	.....	.....3,463,811	.....	.....(1,689,169)	.....	.....	.....693,690	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/23/2024	.05/23/2034	.....	21,151,400	.6.22 USD (5.78 GBP)	.....	.....	7,404	(809,200)	.....	.....340,188	.....	.....(683,400)	.....	.....	.....319,916	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/23/2024	.05/23/2034	.....	18,663,000	.6.22 USD (5.78 GBP)	.....	.....	6,533	(714,000)	.....	.....300,166	.....	.....(603,000)	.....	.....	.....282,279	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/23/2024	.05/23/2031	.....	37,338,000	.6.05 USD (5.58 GBP)	.....	.....	16,549	(1,416,000)	.....	.....39,904	.....	.....(1,206,000)	.....	.....	.....462,899	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/23/2024	.05/23/2031	.....	24,892,000	.6.05 USD (5.58 GBP)	.....	.....	11,033	(944,000)	.....	.....26,603	.....	.....(804,000)	.....	.....	.....308,599	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSPUBMPRO8K5P83	.04/30/2024	.06/05/2031	.....	5,353,500	.7.09 USD (5.09 EUR)	.....	.....	25,158	(54,500)	.....	.....57,051	.....	.....(231,000)	.....	.....	.....66,562	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/30/2024	.06/05/2034	.....	10,710,000	.7.15 USD (5.15 EUR)	.....	.....	50,467	(106,000)	.....	.....264,442	.....	.....(462,000)	.....	.....	.....162,304	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/30/2024	.06/05/2034	.....	4,284,000	.7.15 USD (5.15 EUR)	.....	.....	20,187	(42,400)	.....	.....105,777	.....	.....(184,800)	.....	.....	.....64,922	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.04/30/2024	.06/05/2034	.....	5,355,000	.7.15 USD (5.15 EUR)	.....	.....	25,233	(53,000)	.....	.....132,221	.....	.....(231,000)	.....	.....	.....81,152	.....	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)	.....	.....	(9,627)	360,000	.....	.....470,872	.....	.....(88,500)	.....	.....	.....183,266	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	.05/09/2024	.06/05/2031	.....	6,456,600	.6.9 USD (5.03 EUR)	.....	.....	28,827	(33,000)	.....	.....65,310	.....	.....(277,200)	.....	.....	.....80,277	.....	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)	.....	.....	73,290	17,600	.....	.....359,066	.....	.....(739,200)	.....	.....	.....262,915	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ 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 CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.06/04/2024	.09/30/2042	.....	14,609,204	.6.16 USD (5.61 CAD)	.....	.....	.....88,363	707,765	.....	.....(87,105)	.....	.....2,899	.....	.....	.....305,681	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.06/04/2024	.06/30/2049	.....	7,304,602	.6.46 USD (5.86 CAD)	.....	.....	.....16,121	353,883	.....	.....(128,407)	.....	.....1,450	.....	.....	.....179,913	.....	100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.06/04/2024	.06/30/2049	.....	7,304,602	.6.46 USD (5.86 CAD)	.....	.....	.....16,121	353,883	.....	.....(128,407)	.....	.....1,450	.....	.....	.....179,913	.....	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)	.....	.....	.....93,215	709,900	.....	.....(268,722)	.....	.....2,899	.....	.....	.....358,005	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.06/27/2024	.07/16/2034	.....	21,438,000	.5.84 USD (4.35 EUR)	.....	.....	.....244,672	(194,000)	.....	.....(189,016)	.....	.....(924,000)	.....	.....	.....326,861	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.06/27/2024	.06/27/2050	.....	16,083,000	.6.13 USD (4.63 EUR)	.....	.....	.....	.....(141,000)	.....	.....19,299	.....	.....(693,000)	.....	.....	.....404,141	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.06/27/2024	.06/27/2050	.....	5,361,000	.6.13 USD (4.63 EUR)	.....	.....	.....	.....(47,000)	.....	.....6,433	.....	.....(231,000)	.....	.....	.....134,714	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/15/2024	.08/28/2031	.....	13,092,000	.6.48 USD (5.04 EUR)	.....	.....	.....51,712	112,800	.....	.....32,380	.....	.....(554,400)	.....	.....	.....165,779	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/15/2024	.08/28/2031	.....	3,273,000	.6.48 USD (5.04 EUR)	.....	.....	.....12,928	28,200	.....	.....8,095	.....	.....(138,600)	.....	.....	.....41,445	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	.07/15/2024	.08/28/2031	.....	13,092,000	.6.48 USD (5.04 EUR)	.....	.....	.....51,712	112,800	.....	.....32,380	.....	.....(554,400)	.....	.....	.....165,779	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.07/25/2024	.10/03/2039	.....	18,794,914	.6.27 USD (4.66 SEK)	.....	.....	.....60,102	(1,524,823)	.....	.....(581,958)	.....	.....(1,893,717)	.....	.....	.....358,064	.....	100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.07/25/2024	.10/03/2034	.....	18,747,757	.5.99 USD (5.52 NOK)	.....	.....	.....7,073	(1,138,255)	.....	.....(579,371)	.....	.....(1,530,943)	.....	.....	.....289,151	.....	100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.07/25/2024	.10/03/2039	.....	11,838,565	.6.3 USD (5.63 NOK)	.....	.....	.....10,105	(721,022)	.....	.....(136,013)	.....	.....(966,911)	.....	.....	.....225,538	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.07/31/2024	.08/13/2034	.....	15,788,805	.5.79 USD (4.31 EUR)	.....	.....	.....58,175	4,378	.....	.....69,366	.....	.....(674,224)	.....	.....	.....241,720	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQ06HPCNCCU6TUTQYE16	.07/31/2024	.08/13/2034	.....	5,409,500	.5.79 USD (4.31 EUR)	.....	.....	.....19,932	1,500	.....	.....23,766	.....	.....(231,000)	.....	.....	.....82,817	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFUF57PNE97	.07/31/2024	.08/13/2036	.....	4,328,000	.5.94 USD (4.45 EUR)	.....	.....	.....16,072	1,600	.....	.....30,836	.....	.....(184,800)	.....	.....	.....72,995	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFUF57PNE97	.07/31/2024	.08/13/2036	.....	2,995,419	.5.94 USD (4.45 EUR)	.....	.....	.....11,124	1,107	.....	.....21,342	.....	.....(127,901)	.....	.....	.....50,520	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Toronto Dominion Bank New York PT3QB789TSUIDF371261	.07/31/2024	.08/15/2031	.....	22,757,700	.5.42 USD (3.93 EUR)	.....	.....	.....86,137	44,100	.....	.....7,492	.....	.....(970,200)	.....	.....	.....287,371	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUQ0S.J21A208	.07/31/2024	.08/15/2034	.....	5,956,500	.5.6 USD (4.11 EUR)	.....	.....	.....22,525	7,700	.....	.....26,986	.....	.....(254,100)	.....	.....	.....91,218	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.09/12/2024	.09/27/2032	 20,897,600	.5.81 USD (5.93 GBP)	.....	.....	..... (14,797)	 228,800	.....	..... 517,495	.....	..... (643,200)	.....	.....	..... 286,126	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.09/12/2024	.09/27/2032	 9,142,700	.5.81 USD (5.93 GBP)	.....	.....	..... (6,474)	 100,100	.....	..... 226,404	.....	..... (281,400)	.....	.....	..... 125,180	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.09/12/2024	.09/27/2032	 19,591,500	.5.81 USD (5.93 GBP)	.....	.....	..... (13,872)	 214,500	.....	..... 485,152	.....	..... (603,000)	.....	.....	..... 268,243	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.09/26/2024	.05/14/2034	 27,845,000	.5.89 USD (4.53 EUR)	.....	.....	..... 97,092	 805,000	.....	..... 693,203	.....	..... (1,155,000)	.....	.....	..... 420,589	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.09/26/2024	.05/14/2034	 11,138,000	.5.89 USD (4.53 EUR)	.....	.....	..... 38,837	 322,000	.....	..... 277,281	.....	..... (462,000)	.....	.....	..... 168,236	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	ROMUWISFPUBMPRO8K5P83	.09/26/2024	.05/14/2034	 16,707,000	.5.89 USD (4.53 EUR)	.....	.....	..... 58,255	 483,000	.....	..... 415,922	.....	..... (693,000)	.....	.....	..... 252,354	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.01/23/2025	.03/12/2035	 10,390,000	.6.01 USD (4.03 EUR)	.....	.....	..... 9,976	 (426,000)	.....	..... 65,004	.....	..... (426,000)	.....	.....	..... 163,897	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MUFG Securities	U7M81AY481YL1OR75625	.01/23/2025	.03/13/2030	 13,521,300	.5.87 USD (3.83 EUR)	.....	.....	..... 12,759	 (539,500)	.....	..... (226,310)	.....	..... (539,500)	.....	.....	..... 150,467	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal	N0Q8HPCNCU6TUTQYE16	.01/23/2025	.05/13/2032	 11,435,600	.6.07 USD (4.04 EUR)	.....	.....	.....	..... (462,000)	.....	..... 387,212	.....	..... (462,000)	.....	.....	..... 152,605	.....	100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.02/06/2025	.10/03/2035	 17,769,091	.6.17 USD (5.55 NOK)	.....	.....	..... 3,932	 (1,260,586)	.....	..... (305,439)	.....	..... (1,260,586)	.....	.....	..... 288,099	.....	100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.02/06/2025	.10/03/2035	 4,886,500	.6.17 USD (5.55 NOK)	.....	.....	..... 1,081	 (346,661)	.....	..... (83,996)	.....	..... (346,661)	.....	.....	..... 79,227	.....	100 / QL
Pay Fixed NOK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.02/06/2025	.10/03/2035	 8,884,545	.6.17 USD (5.55 NOK)	.....	.....	..... 1,966	 (630,293)	.....	..... (152,719)	.....	..... (630,293)	.....	.....	..... 144,049	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.02/06/2025	.10/03/2035	 2,274,795	.6.12 USD (4.36 SEK)	.....	.....	..... 3,067	 (215,369)	.....	..... (100,003)	.....	..... (215,369)	.....	.....	..... 36,882	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.02/06/2025	.10/03/2035	 15,923,567	.6.12 USD (4.36 SEK)	.....	.....	..... 21,468	 (1,507,580)	.....	..... (700,019)	.....	..... (1,507,580)	.....	.....	..... 258,176	.....	100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E570DZVZ7FF32TWEFA76	.02/06/2025	.10/03/2035	 4,549,591	.6.12 USD (4.36 SEK)	.....	.....	..... 6,134	 (430,737)	.....	..... (200,005)	.....	..... (430,737)	.....	.....	..... 73,765	.....	100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal	N0Q8HPCNCU6TUTQYE16	.02/12/2025	.02/20/2033	 20,740,000	.6.34 USD (4.18 EUR)	.....	.....	..... 47,987	 (892,000)	.....	..... 70,583	.....	..... (892,000)	.....	.....	..... 291,444	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.03/05/2025	.03/31/2044	 32,137,500	.5.74 USD (6.07 GBP)	.....	.....	..... (1,954)	 (157,500)	.....	..... (101,753)	.....	..... (157,500)	.....	.....	..... 700,673	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.03/05/2025	.03/31/2044	 12,855,000	.5.74 USD (6.07 GBP)	.....	.....	..... (781)	 (63,000)	.....	..... (40,701)	.....	..... (63,000)	.....	.....	..... 280,269	.....	100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp	1VUV7VQFKU0QSJ21A208	.03/05/2025	.03/31/2044	 51,420,000	.5.74 USD (6.07 GBP)	.....	.....	..... (3,126)	 (252,000)	.....	..... (162,804)	.....	..... (252,000)	.....	.....	..... 1,121,077	.....	100 / QL

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												8,907,113	92,909,810	XXX	179,518,694		(95,686,641)			37,627,501	XXX	XXX
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2025	04/02/2025		64,567,380	0.0 (JPM Mozaic II USD Index)											23,897		01
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2025	04/07/2025		13,001,173	0.0 (JPM Mozaic II USD Index)											9,002		01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2025	04/07/2025		140,390,842	0.0 (JPM Mozaic USD Index)											97,210		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	04/04/2025		18,671,425	0.0 (UBS Zebra Edge USD Index)				78,252		78,252				78,252	9,773		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	Goldman Sachs International	03/28/2025	04/07/2025		35,490,234	0.0 (UBS Zebra Edge USD Index)											24,574		01
Total Return Swap: UBS Zebra Edge USD Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	UBS AG	03/28/2025	04/04/2025		16,670,208	.. USD (0.0 USD)				(56,978)		(56,978)				(56,978)			01
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	03/28/2025	04/04/2025		73,884,534	...0 (JP Morgan Mozaic USD Index)													01
1029999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Total Return													21,274	XXX	21,274				21,274	164,457	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												8,907,113	92,931,084	XXX	179,539,968		(95,686,641)		21,274	37,791,958	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												8,907,113	92,909,810	XXX	179,518,694		(95,686,641)			37,627,501	XXX	XXX
1389999999. Total Swaps - Total Return													21,274	XXX	21,274				21,274	164,457	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												8,907,113	92,931,084	XXX	179,539,968		(95,686,641)		21,274	37,791,958	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										1,547,358,624	250,542,901	8,907,113	998,644,808	XXX	1,755,210,285		(95,686,641)	(228,218,449)	21,274	37,791,958	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										1,547,358,624	250,542,901	8,907,113	998,644,808	XXX	1,755,210,285		(95,686,641)	(228,218,449)	21,274	37,791,958	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
1		REBALANCES PORTFOLIO DURATION
2		MANAGES CASH FLOW RISK
3		HEDGES THE EQUITY RISK OF A LIABILITY
4		HEDGES THE INTEREST RATE RISK OF AN ASSET
5		HEDGES THE INTEREST RATE RISK OF A LIABILITY
6		HEDGES THE CREDIT RISK OF AN ASSET

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(a)	Code	Description of Hedged Risk(s)
	1	REBALANCES PORTFOLIO DURATION
	2	MANAGES CASH FLOW RISK
	3	HEDGES THE EQUITY RISK OF A LIABILITY
	7	REPLICATION OF AN INDEX
	8	HEDGES THE CURRENCY RISK OF AN ASSET
	9	HEDGES THE CURRENCY RISK OF A LIABILITY
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0100	Qualitative Approach for Assessing Hedge Effectiveness

STATEMENT AS OF MARCH 31, 2025 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
DMMS	9	1,900,035	DJIA E-Mini Index Future Jun 2025	VAGLB: Index Universal Life	N/A	Equity / Index	.06/20/2025	CBT	549300EX04Q2QBFTQ27	.03/21/2025	..42,223.0033	..42,259.0000	18,360	1,620	.....	.....1,620	.....	.....	.....37,317	01	5
MFSM5	133	16,581,143	MSCI EAFE Mini Index Future Jun 2025	VAGLB: Index Universal Life	N/A	Equity / Index	.06/20/2025	NYF	5493004R83R1LVX2IL36	.03/23/2025	..2,493.4050	..2,416.3000	(166,915)	(512,748)	.....	.....(512,748)	.....	.....	.....551,466	01	50
NQM5	5	2,000,847	NASDAQ 100 E-Mini Future Jun 2025	VAGLB: Index Universal Life	N/A	Equity / Index	.06/20/2025	CME	SNZ20JLKF8MNNCLQOF39	.03/17/2025	..20,008.4717	..19,439.5000	(1,750)	(56,897)	.....	.....(56,897)	.....	.....	.....20,732	01	20
MFSM5	1,834	228,889,048	MSCI EAFE Mini Index Future Jun 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/20/2025	NYF	5493004R83R1LVX2IL36	.03/23/2025	..2,496.0638	..2,416.3000	(2,540,603)	(7,314,338)	.....	.....(7,314,338)	.....	.....	.....7,604,426	01	50
NQM5	2	775,147	NASDAQ 100 E-Mini Future Jun 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/20/2025	CME	SNZ20JLKF8MNNCLQOF39	.03/31/2025	..19,378.6700	..19,439.5000	2,433	2,433	.....	.....2,433	.....	.....	.....8,293	01	20
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(2,688,475)	(7,879,931)		(7,879,931)			8,222,234	XXX	XXX
1579999999. Subtotal - Long Futures													(2,688,475)	(7,879,931)		(7,879,931)			8,222,234	XXX	XXX
ESM5	27	7,688,786	S&P 500 E-Mini Index Future Jun 2025	VAGLB: Index Universal Life	N/A	Equity / Index	.06/20/2025	CME	SNZ20JLKF8MNNCLQOF39	.03/23/2025	..5,695.3967	..5,653.2500	(40,837)	56,898	.....	.....56,898	.....	.....	.....111,952	01	50
ESM5	95	27,153,855	S&P 500 E-Mini Index Future Jun 2025	VAGLB: Fixed Indexed Annuity	N/A	Equity / Index	.06/20/2025	CME	SNZ20JLKF8MNNCLQOF39	.03/28/2025	..5,716.6010	..5,653.2500	(170,012)	300,917	.....	.....300,917	.....	.....	.....393,904	01	50
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(210,850)	357,815		357,815			505,856	XXX	XXX
1649999999. Subtotal - Short Futures													(210,850)	357,815		357,815			505,856	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(2,899,324)	(7,522,116)		(7,522,116)			8,728,090	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													(2,899,324)	(7,522,116)		(7,522,116)			8,728,090	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	6,699,004	2,029,086	8,728,090
Total Net Cash Deposits	6,699,004	2,029,086	8,728,090

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

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

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,205,975		1,205,975	20,793	(2,920,117)	20,793	8,728,090	8,728,090
Bank of America NA			168,038,003		47,515,574	(5,450,500)		170,198,650	(2,971,341)		5,192,713	
Barclays Bank PLC			40,450,000		42,867,430	(836,100)	1,581,330	41,732,724	(503,901)	778,823	5,169,501	5,169,501
BNP Paribas			81,765,000		36,302,380	(512,500)		83,002,768	(536,598)	701,170	3,239,532	
Bank of Montreal			2,290,000		1,421,408	(1,548,000)		550,927	(532,935)		1,760,955	
Canadian Imperial Bank of Commerce			63,150,000		64,252,864		1,102,864	66,050,522		2,900,522		
Citibank NA			123,571,000		97,932,222	(8,481,886)		129,316,692	(2,963,019)	2,782,673	8,410,532	
Credit Agricole Corp					551,100	(11,933,732)		2,556,380	(5,312,075)		7,370,664	
Credit Suisse Intl												
Goldman Sachs Bank Group												
JPMorgan Chase Bank NA			324,813,000		209,500,490			306,014,931			1,013,627	
HSBC Bank USA NA												
Merrill Lynch Capital Services												
Mizuho Capital Markets Corporation			330,000		1,087,500	(196,000)	561,500	944,950	(268,722)	346,228	959,642	959,642
Morgan Stanley & Co Intern			75,578,000		41,426,945			80,080,221		4,502,221		
Royal Bank of Canada			51,770,000		49,780,768			53,878,461		2,108,461		
Royal Bank of Scotland			21,818,000		11,825,331	(129,600)		21,916,019		98,019	1,649,249	
Societe General SA			177,800,000		37,634,630			180,936,195		3,136,195	291,030	
Toronto Dominion Bank			3,610,000		6,357,408		2,747,408	3,853,326		243,326	287,371	287,371
UBS AG			232,059,000		154,723,397	(56,978)		250,623,436	(56,978)	18,507,458	9,773	
Nomura Global Financial Products			58,840,000		42,743,312			55,380,868				
Wells Fargo Securities LLC			154,000,000		57,062,148	(5,000)		155,839,469		1,839,469	2,262,327	
Goldman Sachs International Limited			169,450,000		125,349,697			165,705,627			24,574	
MJFG Securities						(539,500)			(226,310)		150,467	
0299999999. Total NAIC 1 Designation			1,749,332,003		1,028,334,604	(29,689,796)	5,993,102	1,768,582,165	(13,371,880)	37,944,565	37,791,958	6,416,515
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			1,749,332,003		1,029,540,579	(29,689,796)	7,199,077	1,768,602,958	(16,291,998)	37,965,358	46,520,048	15,144,605
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,029,540,579	(29,689,796)						

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America Corp - CME/NYF/CBT	SNZ20JLFX8MNNCLQ0F39 ..	Cash	Cash	8,728,090		8,728,090		V.....
UBS AG - Central Clearing	BFMBT61CT2L1QCEMIK50 ..	Cash	Cash	(192)		(192)		V.....
MUFG Securities	U7M81AY481YL1Q75625 ..	Cash	Cash	320,000				V.....
Credit Agricole Corp	1VUV7VQFKUQGSJ21A208 ..	Cash	Cash	5,940,000		(5,940,000)		V.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	AUTODESK INC SR GLBL NT 30	8,691,867	10,000,000	9,186,500	01/15/2030	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	MCDONALDS CORP SR GLBL NT 48	740	1,000	837	09/01/2048	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	NOVARTIS CAPITAL CORP SR GLBL NT4.4%44	7,512,628	9,000,000	8,006,400	05/06/2044	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	UNION PAC CORP 4.3%49	734	1,000	831	03/01/2049	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	PROLOGIS L P GLBL NT 3.05%50	4,272,757	7,388,000	4,836,628	03/01/2050	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	JOHNSON & JOHNSON SR GLBL NT 47	5,179,799	7,000,000	5,609,800	03/03/2047	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	EXXON MOBIL CORP SR GLBL NT 50	7,680,181	10,000,000	8,333,600	03/19/2050	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	INTERNATIONAL BUSINESS MACHS SR GLBL NT3.5%29	9,143,683	10,000,000	9,595,100	05/15/2029	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	ENTERGY LA LLC 1M GLBL BD2.9%51	2,004,585	3,700,000	2,273,169	03/15/2051	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	THE CIGNA GROUP SR GLBL NT2.4%30	8,441,357	10,000,000	8,969,500	03/15/2030	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	CHEVRON USA INC GLBL NT 5.05%44	1,801,504	1,999,000	1,920,020	11/15/2044	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	REGENCY CTRS L P SR GLBL NT 29	8,755,640	10,000,000	9,301,400	09/15/2029	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	ENTERPRISE PRODS OPER LLC SR GLBL NT4.9%46	808	1,000	899	05/15/2046	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	PARKER-HANNIFIN CORP SR GLBL NT 29	9,031,987	10,000,000	9,511,900	06/14/2029	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	TELE COMMUNICATIONS INC NEW SR GLBL DEB 26	2,034,309	2,000,000	2,055,700	02/15/2026	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	BP CAP MKTS AMER INC SR GLBL NT 28	3,698,575	4,000,000	3,930,280	09/21/2028	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	MICROSOFT CORP SR GLBL NT 45	6,117,900	7,000,000	6,521,830	11/03/2045	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	ABBOTT LABORATORIES SR GLBL NT4.9%46	4,411,591	4,999,000	4,713,557	11/30/2046	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	WALMART INC SR GLBL NT6.2%38	7,363,231	7,000,000	7,803,390	04/15/2038	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	NEWMONT CORP SR GLBL NT2.8%29	8,327,135	9,400,000	8,727,054	10/01/2029	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	AMPHENOL CORP SR GLBL NT2.8%30	8,709,643	10,000,000	9,229,800	02/15/2030	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	CHEVRON USA INC GLBL NT 5.25%43	1,857,836	2,000,000	1,979,720	11/15/2043	I.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Security	BOSTON SCIENTIFIC CORP SR GLBL NT 4%29	5,881,510	6,360,000	6,235,726	03/01/2029	I.....
0199999999 - Total				135,907,899	141,849,000	131,211,540	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	40,450,000		XXX		V.....
Bank of Montreal - OTC	NQ06HPONCCU8TUTQYE16 ..	Cash	Cash	2,290,000		XXX		V.....
Canadian Imperial Bank of Commerce - OTC	21G119DL770XOHC3ZE78 ..	Cash	Cash	63,150,000		XXX		V.....
BNP Paribas - OTC	ROMUWSPU8MPR08K5P83 ..	Cash	Cash	81,765,000		XXX		V.....
Citibank NA - OTC	ES70DZVZ7FF32TIEFA76 ..	Cash	Cash	123,571,000		XXX		V.....
Goldman Sachs International Limited - OTC	W22LR0WP21HZNB6K528 ..	Cash	Cash	169,450,000		XXX		V.....
JPMorgan Chase & Co - OTC	7H6GLXDRUGGFU57RNE97 ..	Cash	Cash	324,813,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC	4PQUHNSJPFGFNF3BB653 ..	Cash	Cash	75,578,000		XXX		V.....
Nomura Global Financial Products OTC	023V05H267GRS05BHJ81 ..	Cash	Cash	58,840,000		XXX		V.....
Royal Bank of Canada-OTC	ES71P3U3RHI6C71XBUI1 ..	Cash	Cash	51,770,000		XXX		V.....
Royal Bank of Scotland - OTC	RR3QWICWIPCS8A4S074 ..	Cash	Cash	21,818,000		XXX		V.....
Societe Generale - OTC	02RNE81BXP4ROTDBPU41 ..	Cash	Cash	177,800,000		XXX		V.....

STATEMENT AS OF MARCH 31, 2025 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)
UBS AG - OTC	B4YDEB6GKMZ0031MB27 ..	91282C-KP-5	Cash	232,059,000 .....	.....	XXX .....	.....	V
Wells Fargo - OTC	B4YDEB6GKMZ0031MB27 ..	.....	Cash	154,000,000 .....	.....	XXX .....	.....	V
Mizuho Capital Markets Corporation - OTC	B4YDEB6GKMZ0031MB27 ..	.....	Cash	330,000 .....	.....	XXX .....	.....	V
Toronto Dominion Bank	B4YDEB6GKMZ0031MB27 ..	.....	Cash	3,610,000 .....	.....	XXX .....	.....	V
Bank of America - OTC Security	B4YDEB6GKMZ0031MB27 ..	.....	U S Treasury Nt	159,744,219	182,335,600	XXX	05/15/2031	V
Bank of America - OTC Security	B4YDEB6GKMZ0031MB27 ..	.....	U S Treasury Nt	222,442	244,200	XXX	08/15/2029	V
Bank of America - OTC Security	B4YDEB6GKMZ0031MB27 ..	.....	U S Treasury Nt	8,071,342	9,617,900	XXX	08/15/2030	V
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	91282C-KP-5	United States Treasury Note/Bond	5,342,434	5,493,100	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	Bundesschatzanweisungen	23,077,691	31,000,000	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	91282B-ZQ-6	United States Treasury Note/Bond - Wl Reopening	570,831	549,956	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	French Republic Government Bond OAT	6,221,229	5,692,990	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	French Republic Government Bond OAT	4,047,012	3,745,000	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	Bundesobligation	104,259	100,000	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	French Republic Government Bond OAT	11,352,357	9,589,900	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	Bundesschatzanweisungen	2,605,703	2,580,000	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	Spain Government Bond	11	10	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	French Republic Government Bond OAT	4,410,951	4,569,568	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	91282C-GE-5	United States Treasury Note/Bond	53,351,924	28,098,816	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	Spain Government Bond	3,072,902	1,727,200	XXX .....	.....	I
Societe Generale - OTC	02RNE81BXP4ROT08PU41 ..	.....	French Republic Government Bond OAT	6,762,696	6,292,992	XXX .....	.....	I
0299999999 - Total				1,870,252,003	291,637,232	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2025 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	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0489999999.	Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)					XXX
0499999999.	Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)					XXX
0509999999.	Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)					XXX
1889999999.	Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)					XXX
1899999999.	Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Affiliated)					XXX
1909999999.	Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type)					XXX
2009999999.	Total - Issuer Credit Obligations and Asset-Backed Securities					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	185,410,827	185,410,827	04/01/2025
9709999999.	Subtotal - Cash Equivalents (Schedule E Part 2 type)			185,410,827	185,410,827	XXX
9999999999.	Totals			185,410,827	185,410,827	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 23,378,802
- Book/Adjusted Carrying Value \$ 23,378,802
2. Average balance for the year
- Fair Value \$ 142,764,297
- Book/Adjusted Carrying Value \$ 142,764,297
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 185,410,827
- NAIC 2 \$
- NAIC 3 \$
- NAIC 4 \$
- NAIC 5 \$
- NAIC 6 \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
Bank of New York Mellon New York, NY					752,424	(29,727,226)	(412,923)	XXX.
Citibank New York, NY					748,797	9,749	738,196	XXX.
JP Morgan Chase New York, NY					(69,377,725)	(34,797,684)	(31,388,757)	XXX.
The Federal Home Loan Bank of Cincinnati Cincinnati, OH					250,224	(107,717)	2,271,893	XXX.
US Bank Minneapolis, MN					275,156	445,614	1,042,313	XXX.
Wells Fargo San Francisco, CA					254,880	254,442	255,323	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			129,239	230,208	325,494	XXX
0199999. Totals - Open Depositories	XXX	XXX			(66,967,005)	(63,692,614)	(27,168,461)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(66,967,005)	(63,692,614)	(27,168,461)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX			(66,967,005)	(63,692,614)	(27,168,461)	XXX

STATEMENT AS OF MARCH 31, 2025 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]