



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011  
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 Ohio

Country of Domicile United States of America

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

Statutory Home Office One West Nationwide Blvd., Columbus, OH 43215-2220  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office One West Nationwide Blvd.  
(Street and Number)  
Columbus, OH 43215-2220 800-882-2822  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701, Columbus, OH 43215-2220  
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701  
(Street and Number)  
Columbus, OH 43215-2220 800-882-2822  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson, 614-249-1545  
(Name) (Area Code) (Telephone Number)  
statacct@nationwide.com 877-669-5908  
(E-mail Address) (FAX Number)

OFFICERS

President & COO Kirt Alan Walker Sr VP & Treasurer David Patrick LaPaul  
VP - Corp Governance & Secretary Robert William Horner III VP - NF Actuary Steven Andrew Ginnan

OTHER

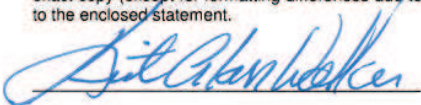
Anne Louise Arvia Sr VP - NW Retirement Plans	Wesley Kim Austen Sr VP - P&C Comm/Farm Prod Pric	Paul Douglas Ballew Sr VP - Cust Insight/Analytic
James David Benson # Sr VP - CAO & Corp Controller	Pamela Ann Biesecker Sr VP - Head of Taxation	William Joseph Burke Sr VP - NF Marketing
John Laughlin Carter Sr VP - Dist & Sales	Roger Alan Craig Sr VP - Division Gen Counsel	Robert James Dickson Sr VP - CIO IT Infrastructure
Thomas Williams Dietrich Sr VP - Division Gen Counsel	Timothy Gerard Frommeyer Sr VP - CFO	Mark Anthony Gaetano Sr VP - CIO Corp Apps
Peter Anthony Golato Sr VP - Ind Protection Bus Head	Judith Lynn Greenstein Sr VP - Pres Nationwide Bank	Daniel Gerard Greteman # Sr VP - CIO ACS
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez # Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP
Jennifer Marie Hanley Sr VP, NI Brand Marketing	Patricia Ruth Hatler Exec VP & Chief Legal & Gov Off	Gordon Elliott Hecker Sr VP - Corporate, P&C Marketing
Eric Shawn Henderson Sr VP - Ind Invest Bus Head	Terri Lynn Hill Exec VP - Administration	Lawrence Allen Hilsheimer Exec VP - Finance
Matthew Eric Jauchius # Exec VP - Chief Market/Strat Officer	Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer
Michael Patrick Leach Sr VP - CFO - P&C	Michael William Mahaffey Sr VP, Chief Risk Officer	Kai Vincent Monahan Sr VP - Internal Audit
Gregory Stephen Moran Sr VP - Bus Trans Officer	Sandra Lee Neely Sr VP - Division Gen Counsel	Mark Angelo Pizzi Exec VP
Steven Charles Power Sr VP - NF	Robert Joseph Puccio Sr VP - Associate Services	Stephen Scott Rasmussen Chief Executive Officer
Sandra Lynn Rich # Sr VP - Chief Compliance Officer	Jeff Millard Rommel # Sr VP - Field Operations IC	Jeffrey David Rouch Sr VP - Corporate Relations
Michael Scott Spangler Sr VP - Invest Manag Group	Mark Raymond Thresher Exec VP	Guruprasad Chitrapura Vasudeva Sr VP - CIO Corp Apps

DIRECTORS OR TRUSTEES

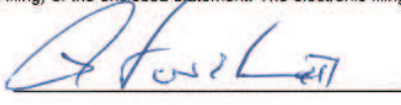
Timothy Gerard Frommeyer	Peter Anthony Golato	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

State of Ohio SS:  
County of Franklin

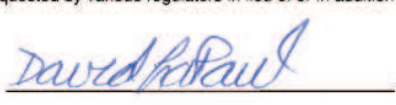
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.



Kirt Alan Walker  
President & COO



Robert William Horner, III  
VP - Corp Governance & Secretary



David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this 16 day of May 2011

- 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 \_\_\_\_\_



SALLY J. CRESS  
NOTARY PUBLIC  
STATE OF OHIO  
Recorded in  
Franklin County  
My Comm. Exp. 9/24/15

STATEMENT AS OF MARCH 31, 2011 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 .....	3,294,469,908		3,294,469,908	3,217,651,960
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	671,202		671,202	816,377
3. Mortgage loans on real estate:				
3.1 First liens .....	530,556,575		530,556,575	549,124,298
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 (\$ .....5,371,369 ), cash equivalents (\$ ..... ) and short-term investments (\$ .....21,185,872 ) .....	26,557,241		26,557,241	69,083,041
6. Contract loans (including \$ ..... premium notes) .....	23,984,940	23,091	23,961,849	23,350,921
7. Derivatives .....	18,704		18,704	26,291
8. Other invested assets .....				
9. Receivables for securities .....	3,037,441	24,592	3,012,849	1,404,956
10. Securities lending reinvested collateral assets .....	103,648,541		103,648,541	98,681,446
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	3,982,944,552	47,683	3,982,896,869	3,960,139,290
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	44,146,491		44,146,491	43,711,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,961,998	1,894,089	1,067,909	1,402,068
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	9,663,451		9,663,451	9,123,041
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,755,215		1,755,215	1,612,878
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	22,277,716		22,277,716	12,431,784
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	33,142,253		33,142,253	40,682,344
18.2 Net deferred tax asset .....	100,579,823	95,845,875	4,733,948	13,299,782
19. Guaranty funds receivable or on deposit .....	574,134		574,134	574,134
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 .....	6,967,949		6,967,949	71,512
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	14,046,535	994,707	13,051,828	25,233,132
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	4,219,060,117	98,782,354	4,120,277,763	4,108,281,164
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,339,773,249		1,339,773,249	1,322,963,610
28. Total (Lines 26 and 27)	5,558,833,366	98,782,354	5,460,051,012	5,431,244,774
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Accrued Fees and Other Assets .....	13,102,862	51,034	13,051,828	25,233,132
2502. Deferred Software Costs .....	943,673	943,673		
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,046,535	994,707	13,051,828	25,233,132

STATEMENT AS OF MARCH 31, 2011 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 \$ .....3,472,066,362 less \$ ..... included in Line 6.3 (including \$ .....2,415,438,665 Modco Reserve) .....	3,472,066,362	3,458,648,800
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	18,220,828	18,596,478
4. Contract claims:		
4.1 Life .....	4,670,846	10,650,208
4.2 Accident and health .....		
5. Policyholders' dividends \$ .....18,453 and coupons \$ ..... due and unpaid .....	18,453	11,586
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....	1,069,000	1,069,000
6.2 Dividends 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 .....	1,097,558	940,574
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including \$ ..... accident and health experience rating refunds .....		
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....7,238,711 ceded .....	7,238,711	15,605,589
9.4 Interest Maintenance Reserve .....	12,085,130	6,427,769
10. Commissions to agents due or accrued-life and annuity contracts \$ .....1,792,091 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	1,729,091	2,584,226
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	86	
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(56,830,112) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(53,250,442)	(52,225,953)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,338,034	1,088,034
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	2,018	1,096
17. Amounts withheld or retained by company as agent or trustee .....	627,087	469,140
18. Amounts held for agents' account, including \$ .....51,024 agents' credit balances .....	51,024	51,055
19. Remittances and items not allocated .....	35,660,619	27,287,495
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 .....	13,261,221	13,841,584
24.02 Reinsurance in unauthorized companies .....		420,106
24.03 Funds held under reinsurance treaties with unauthorized reinsurers .....	208,571,378	195,863,133
24.04 Payable to parent, subsidiaries and affiliates .....	18,868,315	16,645,868
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	3,317,653	2,813,856
24.09 Payable for securities .....	4,302,662	301,529
24.10 Payable for securities lending .....	103,648,459	98,681,544
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	1,524,790	1,295,999
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	3,856,118,883	3,821,068,716
27. From Separate Accounts Statement .....	1,339,773,249	1,322,963,610
28. Total liabilities (Lines 26 and 27) .....	5,195,892,132	5,144,032,326
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 .....	434,624,500	434,624,500
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	(173,105,620)	(150,052,052)
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) .....	261,518,880	284,572,448
38. Totals of Lines 29, 30 and 37 .....	264,158,880	287,212,448
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	5,460,051,012	5,431,244,774
<b>DETAILS OF WRITE-INS</b>		
2501. Interest payable on unpaid policies and contract claims .....		8,461
2502. Reserve for Escheat Funds .....	1,274,790	1,037,538
2503. Reserve for Litigation .....	250,000	250,000
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	1,524,790	1,295,999
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. ....		
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) .....		



STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	74,958,591	114,151,728	(48,508,098)
2. Considerations for supplementary contracts with life contingencies .....	36,835		162,212
3. Net investment income .....	53,555,325	51,828,240	209,821,469
4. Amortization of Interest Maintenance Reserve (IMR) .....	(56,037)	1,130,537	1,187,618
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....		23,338	33,272
6. Commissions and expense allowances on reinsurance ceded .....	7,000,592	11,050,117	127,316,823
7. Reserve adjustments on reinsurance ceded .....	(73,014,169)	(38,795,543)	(200,943,879)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	3,463,986	3,705,203	14,807,979
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	2,862,109	6,983,713	16,292,595
9. Totals (Lines 1 to 8.3) .....	68,807,232	150,077,333	120,169,991
10. Death benefits .....	397,037	14,773,509	50,093,244
11. Matured endowments (excluding guaranteed annual pure endowments) .....	13,600	9,298	9,298
12. Annuity benefits .....	53,095,993	43,711,987	217,678,439
13. Disability benefits and benefits under accident and health contracts .....	18,325	27,647	106,133
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	7,424,340	16,635,925	52,087,880
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	446,014	212,682	1,012,299
18. Payments on supplementary contracts with life contingencies .....	333,500		1,468,726
19. Increase in aggregate reserves for life and accident and health contracts .....	12,692,878	100,667,613	(151,926,774)
20. Totals (Lines 10 to 19) .....	74,421,687	176,038,661	170,529,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	18,893,484	31,005,929	116,143,859
22. Commissions and expense allowances on reinsurance assumed .....	4,925	4,896	19,657
23. General insurance expenses .....	23,548,433	20,756,469	97,642,430
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	3,071,159	3,555,100	9,463,121
25. Increase in loading on deferred and uncollected premiums .....	378,294	843,337	6,467,912
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(43,219,293)	(40,796,079)	(203,323,744)
27. Aggregate write-ins for deductions .....			
28. Totals (Lines 20 to 27) .....	77,098,689	191,408,313	196,942,480
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	(8,291,457)	(41,330,980)	(76,772,489)
30. Dividends to policyholders .....	248,504	250,699	1,078,504
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....	(8,539,961)	(41,581,679)	(77,850,993)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(1,811,006)	(27,524,270)	(45,529,759)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....	(6,728,955)	(14,057,409)	(32,321,234)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....6,334,999 (excluding taxes of \$ .....3,016,098 transferred to the IMR) .....	(8,163,446)	(16,228,706)	(17,200,503)
35. Net income (Line 33 plus Line 34) .....	(14,892,401)	(30,286,115)	(49,521,737)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	287,212,448	213,511,687	213,511,687
37. Net income (Line 35) .....	(14,892,401)	(30,286,115)	(49,521,737)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....330,062	136,791	7,434,239	(65,730,550)
39. Change in net unrealized foreign exchange capital gain (loss) .....	360,062	(1,321,274)	(389,251)
40. Change in net deferred income tax .....	5,132,240	(2,550,594)	(11,205,250)
41. Change in nonadmitted assets .....	(13,431,036)	20,566,417	26,693,440
42. Change in liability for reinsurance in unauthorized companies .....	420,106		(420,106)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			
44. Change in asset valuation reserve .....	580,364	347,101	(2,935,958)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	116,119	17,284	23,517
47. Other changes in surplus in Separate Accounts Statement .....		(1,181)	89,141
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 .....			
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 .....	(1,475,813)		177,097,515
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(23,053,568)	(5,794,123)	73,700,761
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	264,158,880	207,717,564	287,212,448
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income .....	2,862,109	6,983,713	16,292,595
08.302. ....			
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) .....	2,862,109	6,983,713	16,292,595
2701. ....			
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) .....			
5301. Adjustment to initial commission and expense allowance .....	(1,475,813)		177,097,515
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) .....	(1,475,813)		177,097,515

STATEMENT AS OF MARCH 31, 2011 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	74,347,487	116,350,246	(48,402,409)
2. Net investment income .....	54,076,359	49,244,842	208,623,691
3. Miscellaneous income .....	6,117,323	22,450,040	159,162,381
4. Total (Lines 1 to 3) .....	134,541,169	188,045,128	319,383,663
5. Benefit and loss related payments .....	148,506,871	98,141,693	465,173,068
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(42,310,923)	(38,433,376)	(195,539,768)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	48,759,618	57,371,575	235,541,126
8. Dividends paid to policyholders .....	241,637	261,180	1,080,803
9. Federal and foreign income taxes paid (recovered) net of \$ .....9,351,097 tax on capital gains (losses) .....			(27,504,677)
10. Total (Lines 5 through 9) .....	155,197,203	117,341,072	478,750,552
11. Net cash from operations (Line 4 minus Line 10) .....	(20,656,034)	70,704,056	(159,366,889)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	149,083,487	165,755,392	678,030,483
12.2 Stocks .....			181,294
12.3 Mortgage loans .....	38,298,315	34,301,643	151,615,613
12.4 Real estate .....			
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			76,624
12.7 Miscellaneous proceeds .....	9,731,438	22,329,227	31,484,346
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	197,113,240	222,386,262	861,388,360
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	223,940,324	372,891,616	960,893,847
13.2 Stocks .....			178,842
13.3 Mortgage loans .....	20,608,761	98,653	51,067,514
13.4 Real estate .....			
13.5 Other invested assets .....			70,000,000
13.6 Miscellaneous applications .....	6,445,359	10,978,278	123,446,273
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	250,994,444	383,968,547	1,205,586,476
14. Net increase (or decrease) in contract loans and premium notes .....	621,861	535,936	2,380,992
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(54,503,065)	(162,118,221)	(346,579,108)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(375,650)	(736,554)	(2,375,090)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	33,008,949	(28,681,435)	417,989,555
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	32,633,299	(29,417,989)	415,614,465
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(42,525,800)	(120,832,154)	(90,331,532)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	69,083,041	159,414,573	159,414,573
19.2 End of period (Line 18 plus Line 19.1) .....	26,557,241	38,582,419	69,083,041

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

--	--	--	--

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.   Industrial life .....			
2.   Ordinary life insurance .....	101,255,522	133,105,297	487,970,975
3.   Ordinary individual annuities .....	15,764,528	50,693,443	140,515,830
4.   Credit life (group and individual) .....			
5.   Group life insurance .....			
6.   Group annuities .....	554,154	1,583,620	3,446,866
7.   A & H - group .....	25	50	102
8.   A & H - credit (group and individual) .....			
9.   A & H - other .....	278	326	1,244
10.  Aggregate of all other lines of business .....			
11.  Subtotal .....	117,574,507	185,382,736	631,935,017
12.  Deposit-type contracts .....			
13.  Total	117,574,507	185,382,736	631,935,017
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098.  Summary of remaining write-ins for Line 10 from overflow page .....			
1099.  Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life and Annuity Insurance Company (NLAIC, or 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 National Association of Insurance Commissioners' *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no statutory accounting practices that differ from NAIC SAP.

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

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant change from prior year end.

D. Loan-Backed Securities

- (1) Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
- (2) The following table represents the amount of other-than-temporary impairments recognized in the period, aggregated by the basis for the other-than-temporary impairment:

	As of March 31, 2011		
	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Fair value
OTTI recognized 1st Quarter			
a. Intent to sell	\$ -	\$ -	\$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to			
b. recover the amortized cost basis	-	-	-
c. Total 1st Quarter	\$ -	\$ -	\$ -

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(3) The following table represents each security that recognized an other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the security:

As of March 31, 2011						
	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 Staetment where reported
74922PAC8	\$ 1,990,284	\$ 1,568,611	\$ 421,673	\$ 1,568,611	\$ 1,212,905	Q1'11
74041EAC9	3,433,552	62,121	3,371,431	62,121	10,892	Q4 '10
74041EAC9	4,178,095	3,419,913	758,182	3,419,913	142,385	Q3 '10
74922PAC8	2,340,926	2,237,051	103,875	2,237,051	1,318,170	Q3 '10
05948KXQ7	3,015,268	2,945,672	69,595	2,945,672	2,274,464	Q1 '10
05948KXS3	2,829,152	2,718,554	110,598	2,718,554	2,149,306	Q1 '10
12667F4S1	18,341,063	17,652,478	688,585	17,652,478	14,241,208	Q1 '10
126694E95	14,425,480	12,301,697	2,123,783	12,301,697	8,252,331	Q1 '10
251510FX6	3,230,288	3,083,434	146,854	3,083,434	2,488,815	Q1 '10
76114HAK1	607,417	578,973	28,444	578,973	466,505	Q1 '10
126694E95	14,981,216	14,835,710	145,506	14,835,710	6,146,155	Q4 '09
05948KXQ7	3,043,017	3,023,864	19,153	3,023,864	2,203,407	Q3 '09
12667F4S1	18,508,243	18,349,059	159,184	18,349,059	12,815,230	Q3 '09
126694E95	16,243,228	15,379,466	863,762	15,379,466	6,010,962	Q3 '09
74922PAC8	3,102,671	2,863,720	238,952	2,863,720	1,315,039	Q3 '09
02149HAW0	4,945,858	8,861,656	(3,915,798)	8,861,656	7,081,145	Q3 '09
105667AB5	5,066,940	5,004,122	62,817	5,004,122	5,564,420	Q3 '09
126673DQ2	1,440,352	2,747,807	(1,307,455)	2,747,807	1,246,651	Q3 '09
12668BRZ8	1,085,694	2,626,800	(1,541,106)	2,626,800	2,121,234	Q3 '09
149837AA4	3,873,077	2,574,063	1,299,014	2,574,063	2,590,923	Q3 '09
251510FX6	2,447,033	3,290,471	(843,439)	3,290,471	2,349,192	Q3 '09
32051GDS1	3,959,286	3,724,156	235,130	3,724,156	3,290,909	Q3 '09
76114HAK1	405,610	666,813	(261,203)	666,813	543,976	Q3 '09
Total			<u>2,977,538</u>			

(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):

As of March 31, 2011		
a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	(615,462)
2. 12 Months or Longer	\$	<u>(37,405,611)</u>
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	45,816,214
2. 12 Months or Longer	\$	<u>203,578,521</u>

(5) The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed other-than-temporarily impaired.

(6) Joint Ventures, Partnerships, and Limited Liability Companies

Not Applicable.

(7) Investment Income

No significant changes from prior year end.

(8) Derivative Instruments

No significant changes from prior year end.



STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (9) Income Taxes
- No significant changes from prior year end.
- (10) Information Concerning Parent, Subsidiaries and Affiliates
- No significant changes from prior year end.
- (11) Debt
- None.
- (12) Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and other Post-Retirement Benefit Plans
- No significant changes from prior year end.
- (13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
- No significant changes from prior year end.
- (14) Contingencies
- No significant changes from prior year end.
- (15) Leases
- No significant changes from prior year end.
- (16) Information about Financial Instruments with Off Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
- No significant changes from prior year end.
- (17) Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities
- No significant changes from prior year end.
- C. Wash Sales – None.
- (18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
- Not Applicable.
- (19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
- Not Applicable.
- (20) Fair Value Measurements

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 assets and liabilities measured and reported at fair value in the quarterly statement 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 fair value hierarchy levels are as follows:

*Level 1.* Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date.

*Level 2.* Unadjusted quoted prices for similar assets or liabilities in active markets 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.

*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 estimate about 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.

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

For bonds and marketable stocks for which market quotations are available, the Company generally uses independent pricing services to assist in determining the fair value measurement.

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

The Company’s investments in corporate debt securities, mortgage-backed securities and other asset-backed securities are valued with the assistance of independent pricing services and non-binding broker quotes. The Company’s policy is to give priority to pricing obtained from our primary independent pricing service. In the event that pricing information is not available from an independent pricing service, non-binding broker quotes are used to assist in the valuation of the investments. In many cases, only one broker quote is available. The Company’s policy is generally not to adjust the values obtained from brokers.

Broker quotes are considered unobservable inputs 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 such that generally only one quotation is available. As the brokers often do not provide the necessary transparency into their quotes and methodologies, the Company periodically performs reviews and tests to ensure that quotes are a reasonable estimate of the investments fair value.

For investments valued with the assistance of independent pricing services, the Company obtains the pricing services’ methodologies, inputs and assumptions and classifies these investments accordingly in the fair value hierarchy. The Company periodically reviews and tests the pricing and related methodologies obtained from these independent pricing services against secondary sources to ensure that management can validate the investment’s fair value and related fair value hierarchy categorization. If large variances are observed between the price obtained from the independent pricing services and secondary sources, the Company analyzes the causes driving the variance.

For certain bonds not priced by independent services (e.g., private placement securities without quoted market prices) a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

The following table represents assets and liabilities measured and reported at fair value:

As of March 31, 2011				
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 5,348,449	\$ 271,897	\$ 5,620,346
Total bonds	\$ -	\$ 5,348,449	\$ 271,897	\$ 5,620,346
Assets at fair value:				
Common stocks	\$ 619,748	\$ -	\$ 51,454	\$ 671,202
Derivative assets	-	18,704	-	18,704
Separate account assets	-	1,339,773,249	-	1,339,773,249
Total assets at fair value	\$ 619,748	\$ 1,345,140,402	\$ 323,351	\$ 1,346,083,501
Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurement for the three months ended March 31, 2011:

	Balance as of December 31, 2010	Net Investment Gain/Loss		Activity during the period			Balance as of March 31, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	
Assets at fair value							
Bonds:							
Industrial & miscellaneous	\$ 289,153	\$ -	\$ (44,271)	\$ 27,015	\$ -	\$ -	\$ 271,897
Total bonds	\$ 289,153	\$ -	(44,271)	27,015	-	-	\$ 271,897
Assets at fair value:							
Common stocks	\$ 36,126	\$ 15,328	\$ -	\$ -	\$ -	\$ -	\$ 51,454
Total assets at fair value	\$ 325,279	\$ 15,328	\$ (44,271)	\$ 27,015	\$ -	\$ -	\$ 323,351
Liabilities at fair value							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

None.

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (26) Intercompany Pooling Arrangements  
Not Applicable.
- (27) Structured Settlements  
Not Applicable.
- (28) Health Care Receivables  
Not Applicable.
- (29) Participating Policies  
No significant changes from prior year end.
- (30) Premium Deficiency Reserves  
Not Applicable.
- (31) Reserves for Life Contracts and Deposit-Type Contracts  
No significant changes from prior year end.
- (32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics  
No significant changes from prior year end.
- (33) Premium and Annuity Considerations Deferred and Uncollected  
No significant changes from prior year end.
- (34) Separate Accounts  
No significant changes from prior year end.
- (35) Loss/Claim Adjustment Expenses  
Not Applicable.

STATEMENT AS OF MARCH 31, 2011 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 [ ☒ ]
- 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 [ ☒ ]
- 2.2

If yes, date of change: .....
3.

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

Yes [ ☐ ] No [ ☒ ]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

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

Yes [ ☐ ] No [ ☒ ]
- 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 Name of Entity	2 NAIC Company Code	3 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? .....

Yes [ ☐ ] No [ ☒ ] N/A [ ☐ ]

If yes, attach an explanation.
- 6.1

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

12/31/2006
- 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. ....

12/31/2006
- 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). ....

02/26/2008
- 6.4

By what department or departments?  
Ohio
- 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 [ ☒ ]
- 6.6

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☒ ]
- 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 [ ☒ ] 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 Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Nationwide Asset Management, LLC .....	Columbus, OH .....					YES
Nationwide Bank .....	Columbus, OH .....			YES		
Nationwide Financial Services, Inc .....	Columbus, OH .....					YES
Nationwide Fund Advisors .....	King of Prussia, PA .....					YES
Nationwide Fund Distributors, LLC .....	King of Prussia, PA .....					YES
Nationwide Investment Advisors, LLC .....	Columbus, OH .....					YES
Nationwide Investment Services Corporation .....	Columbus, OH .....					YES
Nationwide Securities, LLC .....	Dublin, OH .....					YES

STATEMENT AS OF MARCH 31, 2011 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: .....

\$ .....
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....  | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....  | \$ .....   |
| 14.23 Common Stock .....  | \$ .....  | \$ .....   |
| 14.24 Short-Term Investments .....  | \$ .....  | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ 9,630,363                                      | \$ 14,386,608                                      |
| 14.26 All Other .....   | \$ .....  | \$ .....   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 9,630,363                                      | \$ 14,386,608                                      |
| 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 [   ]
- If no, attach a description with this statement.

STATEMENT AS OF MARCH 31, 2011 OF THE  NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

16. 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 [   ]
- 16.1 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
Bank of New York Mellon .....	1 Wall Street, New York, NY 10286 .....

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .....      Yes [   ]    No [ X ]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
n/a .....	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution. ....	One Nationwide Plaza, Columbus, OH 43215 .....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? .....      Yes [ X ]    No [   ]
- 17.2 If no, list exceptions:



GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

\$

525,853,909

1.14

Total Mortgages in Good Standing

\$

525,853,909

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

4,702,666

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)

\$

530,556,575

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

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

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

\$

## STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

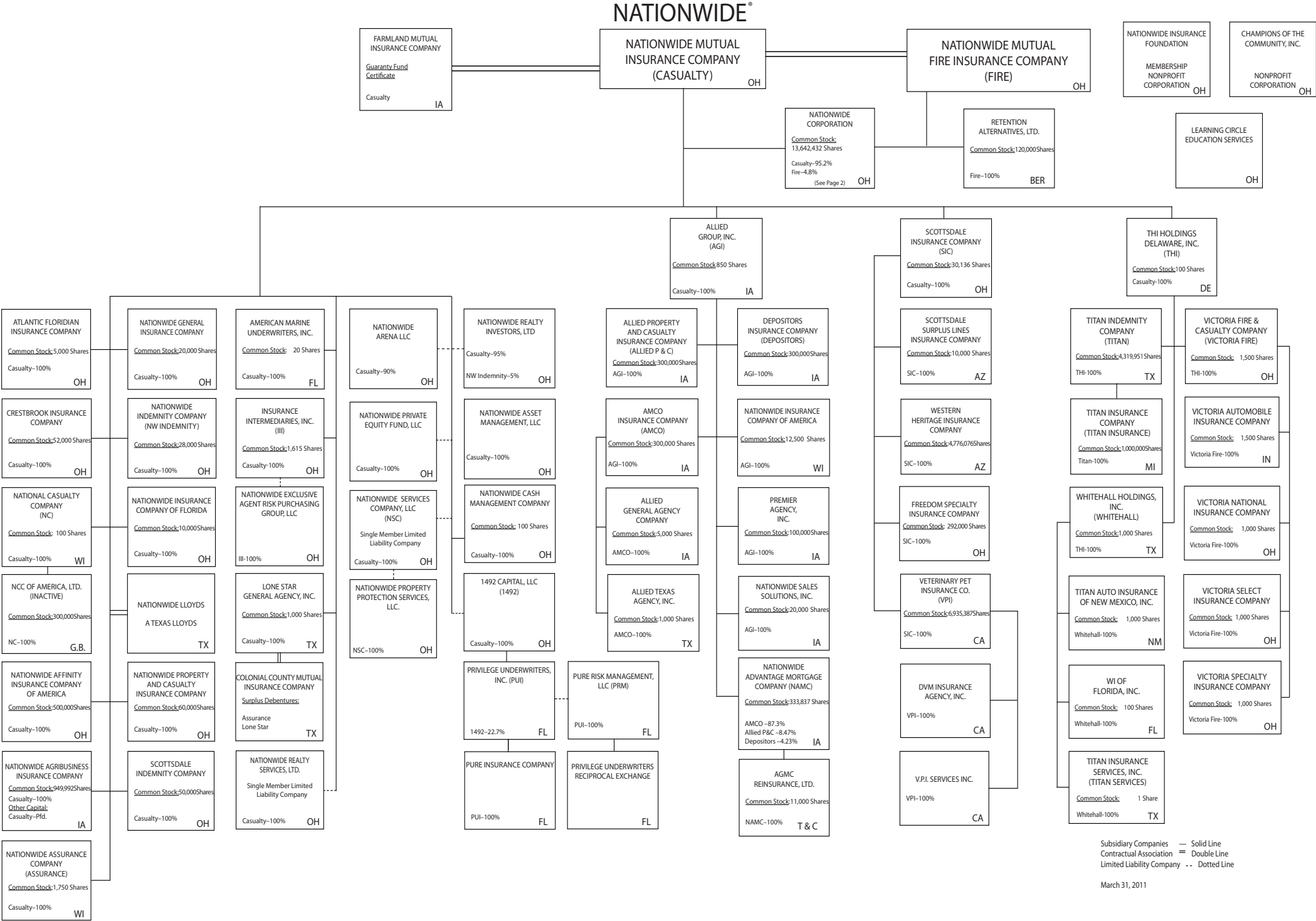
1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4  Name of Reinsurer	5  Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
			NONE			

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

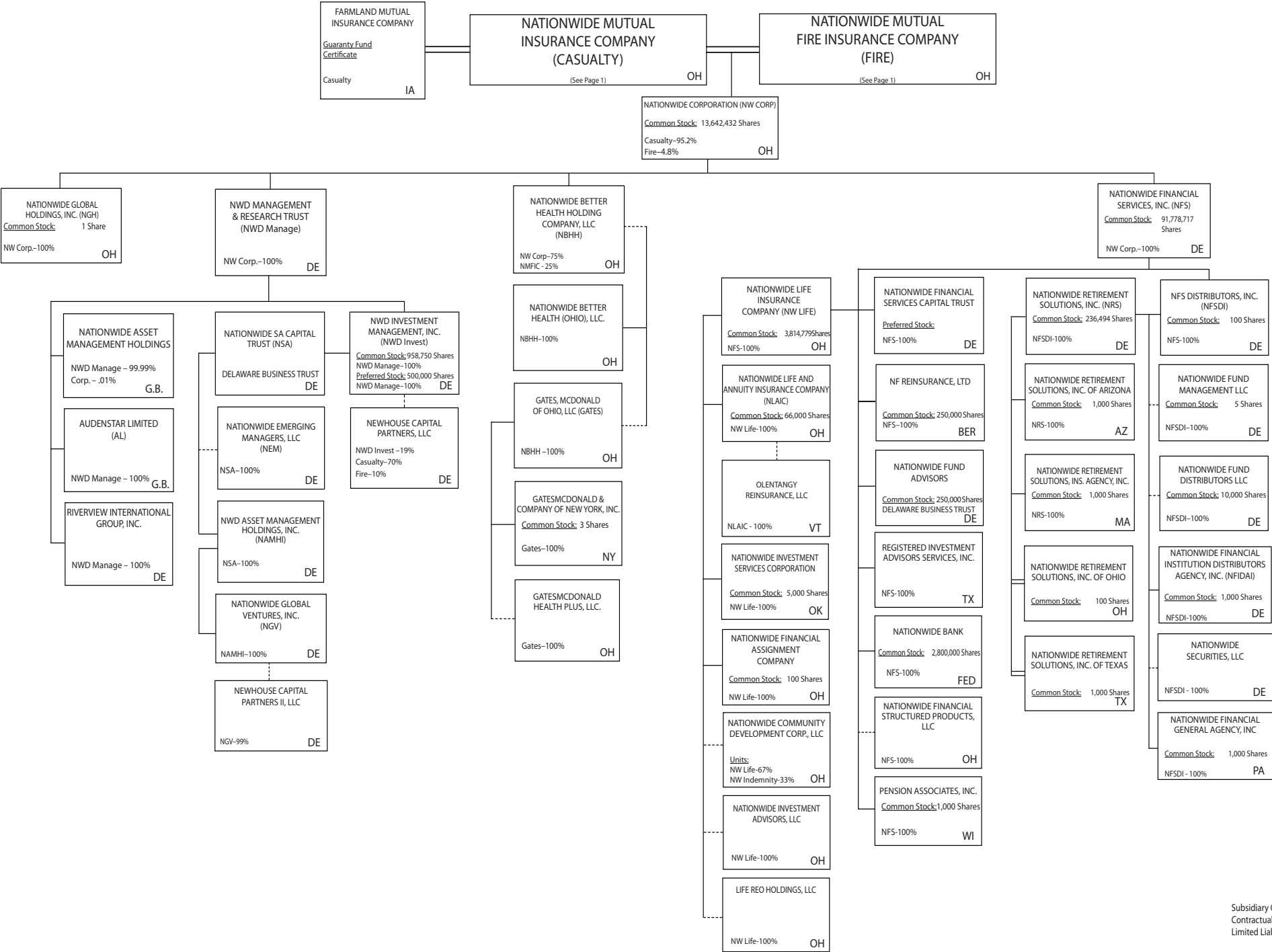
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories							
States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama .....	AL	L	925,203		159,380	1,084,583	
2. Alaska .....	AK	L	41,543			41,543	
3. Arizona .....	AZ	L	2,367,848		345,009	2,712,857	
4. Arkansas .....	AR	L	567,492			567,492	
5. California .....	CA	L	12,311,684		587,254	12,898,938	
6. Colorado .....	CO	L	3,303,444		45,621	3,349,065	
7. Connecticut .....	CT	L	1,558,639		1,680	1,560,319	
8. Delaware .....	DE	L	896,967		15,094	912,061	
9. District of Columbia .....	DC	L	85,574		1,300	86,874	
10. Florida .....	FL	L	5,882,891	195	123,260	6,006,346	
11. Georgia .....	GA	L	1,997,337		76,812	2,074,149	
12. Hawaii .....	HI	L	830,744		1,250,091	2,080,835	
13. Idaho .....	ID	L	156,630			156,630	
14. Illinois .....	IL	L	4,850,531		1,552,256	6,402,787	
15. Indiana .....	IN	L	888,979		75,250	964,229	
16. Iowa .....	IA	L	544,912		158,211	703,123	
17. Kansas .....	KS	L	640,962		21,414	662,376	
18. Kentucky .....	KY	L	1,189,146		216,045	1,405,191	
19. Louisiana .....	LA	L	788,407		695,261	1,483,668	
20. Maine .....	ME	L	208,006			208,006	
21. Maryland .....	MD	L	2,871,785		432,836	3,304,621	
22. Massachusetts .....	MA	L	1,291,722		(2,325)	1,289,397	
23. Michigan .....	MI	L	4,103,238		245,352	4,348,590	
24. Minnesota .....	MN	L	1,192,849		516,212	1,709,061	
25. Mississippi .....	MS	L	766,791		10,200	776,991	
26. Missouri .....	MO	L	738,547		245,843	984,390	
27. Montana .....	MT	L	82,779		3,374	86,153	
28. Nebraska .....	NE	L	341,106		26,257	367,363	
29. Nevada .....	NV	L	453,226		4,000	457,226	
30. New Hampshire .....	NH	L	210,217			210,217	
31. New Jersey .....	NJ	L	4,342,252		50,855	4,393,107	
32. New Mexico .....	NM	L	100,140		1,875	102,015	
33. New York .....	NY	N	126,347		(210)	126,137	
34. North Carolina .....	NC	L	5,982,672		1,769,995	7,752,667	
35. North Dakota .....	ND	L	107,769		25,300	133,069	
36. Ohio .....	OH	L	8,496,613	49,979	892,674	9,439,266	
37. Oklahoma .....	OK	L	490,939		163,284	654,223	
38. Oregon .....	OR	L	994,967		807,389	1,802,356	
39. Pennsylvania .....	PA	L	7,546,276	83	1,512,352	9,058,711	
40. Rhode Island .....	RI	L	333,906		1,100	335,006	
41. South Carolina .....	SC	L	1,392,548		211,808	1,604,356	
42. South Dakota .....	SD	L	573,579			573,579	
43. Tennessee .....	TN	L	1,453,083		894,558	2,347,641	
44. Texas .....	TX	L	8,461,663	75,517	441,490	8,978,670	
45. Utah .....	UT	L	1,200,371		320,006	1,520,377	
46. Vermont .....	VT	L	146,556			146,556	
47. Virginia .....	VA	L	3,447,574	25	226,943	3,674,542	
48. Washington .....	WA	L	1,772,245		1,418,493	3,190,738	
49. West Virginia .....	WV	L	958,649		55,137	1,013,786	
50. Wisconsin .....	WI	L	767,166		593,773	1,360,939	
51. Wyoming .....	WY	L	99,055		375	99,430	
52. American Samoa .....	AS	N	4,032			4,032	
53. Guam .....	GU	N	121			121	
54. Puerto Rico .....	PR	N	248			248	
55. U.S. Virgin Islands .....	VI	N					
56. Northern Mariana Islands .....	MP	N	148			148	
57. Canada .....	CN	N	2,821			2,821	
58. Aggregate Other Aliens .....	OT	XXX	141,351		302	141,653	
59. Subtotal .....	(a) .50		101,032,290	125,496	303	16,193,186	117,351,275
90. Reporting entity contributions for employee benefits plans .....	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities .....	XXX		182,848			182,848	
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		40,290			40,290	
94. Aggregate or other amounts not allocable by State .....	XXX						
95. Totals (Direct Business) .....	XXX		101,255,428	125,496	303	16,193,186	117,574,413
96. Plus Reinsurance Assumed .....	XXX		9,656			9,656	
97. Totals (All Business) .....	XXX		101,265,084	125,496	303	16,193,186	117,584,069
98. Less Reinsurance Ceded .....	XXX		28,172,088	3,884		14,887,146	43,063,118
99. Totals (All Business) less Reinsurance Ceded .....	XXX		73,092,996	121,612	303	1,306,040	74,520,951
DETAILS OF WRITE-INS							
5801. Foreign - Other .....	XXX		141,351		302	141,653	
5802. ....	XXX						
5803. ....	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page .....	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) .....	XXX		141,351		302	141,653	
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						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.  
(a) Insert the number of L responses except for Canada and Other Alien.



NATIONWIDE®



Subsidiary Companies — Solid Line  
Contractual Association = Double Line  
Limited Liability Company - - Dotted Line

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	10127	OH	27-0114983	Atlantic Floridian Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty 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	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	11991	WI	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	WI	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	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire 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	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	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	IN	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
4664	PURE	13204	FL	26-3109178	PURE Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY



STATEMENT AS OF MARCH 31, 2011 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? .....	NO
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? .....	NO

Explanation:

1.
2.
3.
4.
5.
6.
7.

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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
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]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]





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 .....	553,953,861	667,093,884
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	20,598,666	51,005,672
2.2 Additional investment made after acquisition .....	10,095	61,842
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		(985)
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....	785,484	(1,720,456)
7. Deduct amounts received on disposals .....	38,298,315	151,615,613
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 .....	2,356,195	10,870,482
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	534,693,596	553,953,861
12. Total valuation allowance .....	(4,137,020)	(4,829,563)
13. Subtotal (Line 11 plus Line 12) .....	530,556,576	549,124,298
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	530,556,576	549,124,298

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 .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
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) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)		

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 .....	3,218,468,330	2,937,696,197
2. Cost of bonds and stocks acquired .....	223,940,324	961,072,689
3. Accrual of discount .....	2,727,167	11,391,365
4. Unrealized valuation increase (decrease) .....	142,214	6,745,389
5. Total gain (loss) on disposals .....	2,690,738	9,883,429
6. Deduct consideration for bonds and stocks disposed of .....	149,083,487	678,211,777
7. Deduct amortization of premium .....	3,682,571	15,326,227
8. Total foreign exchange change in book/adjusted carrying value .....	360,062	(2,566,472)
9. Deduct current year's other than temporary impairment recognized .....	421,673	12,216,263
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,295,141,104	3,218,468,330
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	3,295,141,104	3,218,468,330

STATEMENT AS OF MARCH 31, 2011 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 Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a) .....	1,741,515,478	70,919,904	44,451,691	2,574,539	1,770,558,230			1,741,515,478
2. Class 2 (a) .....	1,287,563,837	149,428,373	72,984,104	(31,538,752)	1,332,469,354			1,287,563,837
3. Class 3 (a) .....	109,838,255	3,518,441	6,515,254	14,349,900	121,191,342			109,838,255
4. Class 4 (a) .....	52,066,073		20,248,063	5,609,189	37,427,199			52,066,073
5. Class 5 (a) .....	22,452,237	46,568	2,150,615	9,264,505	29,612,695			22,452,237
6. Class 6 (a) .....	4,216,078	27,037	43,022	(989,007)	3,211,086			4,216,078
7. Total Bonds	3,217,651,958	223,940,323	146,392,749	(729,626)	3,294,469,906			3,217,651,958
PREFERRED STOCK								
8. Class 1 .....								
9. Class 2 .....								
10. Class 3 .....								
11. Class 4 .....								
12. Class 5 .....								
13. Class 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock	3,217,651,958	223,940,323	146,392,749	(729,626)	3,294,469,906			3,217,651,958

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	21,185,872	XXX	21,185,872	896	

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 .....	45,840,524	169,177,672
2. Cost of short-term investments acquired .....	381,119,763	1,351,387,858
3. Accrual of discount .....		425
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		(76,624)
6. Deduct consideration received on disposals .....	405,774,415	1,474,648,807
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) .....	21,185,872	45,840,524
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	21,185,872	45,840,524

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(2,745,983)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(7,587)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(360,317)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(3,113,887)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(3,113,887)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	
3.1	Change in variation margin on open contracts	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 16, current year to date minus	
3.24	Section 1, Column 16, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	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	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Recognized	
	5.2 Used to adjust basis of hedged items	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE



## SCHEDULE DB - PART C - SECTION 1

[illegible]

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	1	3,000,000							1	3,000,000
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	3,000,000							1	3,000,000

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.....	(3,113,886)
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2).....	(3,113,886)
4.	Part D, Column 5.....	18,704
5.	Part D, Column 6.....	(3,132,589)
6.	Total (Line 3 minus Line 4 minus Line 5).....	
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(2,595,704)
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	(2,595,704)
10.	Part D, Column 8.....	455,845
11.	Part D, Column 9.....	(3,051,548)
12.	Total (Line 9 minus Line 10 minus Line 11).....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	3,109,368
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11.....	3,109,368
16.	Total (Line 13 plus Line 14 minus Line 15).....	

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1.   Book/adjusted carrying value, December 31 of prior year .....		.....4,176,694
2.   Cost of cash equivalents acquired .....		
3.   Accrual of discount .....		.....306
4.   Unrealized valuation increase (decrease) .....		
5.   Total gain (loss) on disposals .....		
6.   Deduct consideration received on disposals .....		.....4,177,000
7.   Deduct amortization of premium .....		
8.   Total foreign exchange change in book/adjusted carrying value .....		
9.   Deduct current year's other than temporary impairment recognized .....		
10.  Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....		
11.  Deduct total nonadmitted amounts .....		
12.  Statement value at end of current period (Line 10 minus Line 11)		

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

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

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

1  Loan Number	Location		4  Loan Type	5  Date Acquired	6  Disposal Date	7  Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14  Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15  Consid- eration	16  Foreign Exchange Gain (Loss) on Disposal	17  Realized Gain (Loss) on Disposal	18  Total Gain (Loss) on Disposal
	2  City	3  State					8  Unrealized Valuation Increase (Decrease)	9  Current Year's (Amortization) /Accretion	10  Current Year's Other Than Temporary Impairment Recognized	11  Capitalized Deferred Interest and Other	12  Total Change in Book Value (8+9-10+11)	13  Total Foreign Exchange Change in Book Value					
00-1000704	OXFORD	OH		10/09/2001	02/17/2011	4,224,759							4,224,759	4,224,759			
00-1001226	HOUSTON	TX		11/20/2002	03/10/2011	525,834							525,834	525,834			
00-1001235	DALLAS	TX		11/20/2002	03/10/2011	350,556							350,556	350,556			
00-1001280	BELLEVUE	WA		03/18/2003	01/04/2011	1,406,163							1,406,163	1,406,163			
00-1100091	AURORA	CO		06/30/2003	02/01/2011	1,728,347							1,728,347	1,728,347			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	8,796,139							8,796,139	8,796,139			
00-1100827	POMPANO BEACH	FL		05/31/2005	01/05/2011	3,946,412							3,946,412	4,731,896		785,484	785,484
00-1101094	SAN FRANCISCO	CA		12/27/2005	03/18/2011	5,349,411							5,349,411	5,349,411			
00-1101189	SAN JOSE	CA		09/13/2006	03/01/2011	2,777,786							2,777,786	2,777,786			
00-9000105	POMPANO BEACH	FL		08/01/2001	02/28/2011	275,144							275,144	275,144			
00-1100091	AURORA	CO		06/30/2003	02/01/2011	458,234							458,234	458,234			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	2,932,046							2,932,046	2,932,046			
00-9000113	COLUMBUS	OH		09/04/2001	01/28/2011	207,440							207,440	207,440			
01999999. Mortgages closed by repayment						32,978,271							32,978,271	33,763,755		785,484	785,484
00-1000432	GREENSBORO	NC		03/05/2001	02/17/2011								24,429	24,429			
00-1000517	JACKSONVILLE	FL		12/23/2002	03/10/2011	1,040,379							13,813	13,813			
00-1000563	DALLAS	TX		02/10/2002	03/10/2011	1,548,125							109,754	109,754			
00-1000578	TINTON FALLS	NJ		12/27/2001	01/04/2011	2,611,916							11,356	11,356			
00-1000598	DENVER	CO		11/29/2001	02/01/2011	2,050,034							17,157	17,157			
00-1000617	LEWIS CENTER	OH		12/27/2001	03/04/2011	3,272,428							27,687	27,687			
00-1000620	STUART	FL		07/06/2001	01/05/2011	3,258,788							27,769	27,769			
00-1000631	LOUISVILLE	KY		06/25/2001	03/18/2011	1,538,252							27,694	27,694			
00-1000634	SALT LAKE CITY	UT		08/03/2001	03/01/2011	1,656,676							13,260	13,260			
00-1000651	HUDSON	CT		12/13/2001	02/28/2011	1,432,533							21,584	21,584			



STATEMENT AS OF MARCH 31, 2011 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
00-1000654	STUART	FL		10/18/2001	01/28/2011	6,137,076							32,431	32,431			
00-1000692	CAPE CORAL	FL		02/07/2002		2,602,426							15,529	15,529			
00-1000745	FT. WORTH	TX		10/17/2001		3,511,994							24,599	24,599			
00-1000746	HUBER HEIGHTS	OH		11/16/2001		897,459							29,846	29,846			
00-1000754	N. KINGSTOWN	RI		10/31/2001		2,930,813							25,161	25,161			
00-1000799	TEMPE	AZ		02/01/2002		1,638,787							13,811	13,811			
00-1000803	LEXINGTON	KY		01/22/2002		1,220,142							40,561	40,561			
00-1000815	OXFORD	OH		12/20/2001		2,735,005							13,981	13,981			
00-1000859	DYER	IN		05/28/2002		1,661,050							13,386	13,386			
00-1000881	INDIANAPOLIS	IN		03/22/2002		832,624							201,193	201,193			
00-1000882	ROSEVILLE	MN		04/18/2002		2,249,193							31,982	31,982			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,253,410							10,055	10,055			
00-1000927	SAN DIEGO	CA		05/08/2002		961,624							28,818	28,818			
00-1000937	SAN DIEGO	CA		04/18/2002		1,385,082							14,011	14,011			
00-1000954	ORLANDO	FL		06/03/2002		1,691,934							12,600	12,600			
00-1000969	NORTH BERGEN	NJ		05/31/2002		2,519,100							19,359	19,359			
00-1000999	AURORA	CO		03/03/2004		3,375,188							13,082	13,082			
00-1001000	DENVER	CO		08/08/2002		1,441,855							11,367	11,367			
00-1001043	REDDING	CA		01/27/2003		3,318,783							27,562	27,562			
00-1001049	WAYNE	PA		10/24/2002		585,746							16,759	16,759			
00-1001053	RICHARDSON	TX		11/15/2002		1,164,144							9,473	9,473			
00-1001075	MIAMI	FL		12/10/2002		1,719,574							92,746	92,746			
00-1001106	PLYMOUTH	MI		11/13/2002		2,894,716							24,183	24,183			
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,271,561							5,771	5,771			
00-1001147	AMERICAN FORK	UT		11/27/2002		1,038,800							57,895	57,895			
00-1001229	HOUSTON	TX		11/20/2002		930,909							36,775	36,775			
00-1001237	DALLAS	TX		11/20/2002		5,293,305							81,850	81,850			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,101,281							29,350	29,350			
00-1001267	TROY	OH		03/07/2003		1,406,032							18,877	18,877			
00-1001292	AUBURN	WA		04/02/2003		686,712							69,804	69,804			
00-1001293	ODESSA	TX		04/23/2003		3,127,832							17,281	17,281			
00-1001302	MENLO	CA		03/31/2003		1,288,308							7,114	7,114			
00-1001305	AUBURN HILLS	MI		07/15/2003		1,153,860							10,368	10,368			
00-1001314	SALT LAKE CITY	UT		11/04/2003		854,514							6,466	6,466			
00-1001315	HEBRON	KY		04/16/2003		3,451,122							19,498	19,498			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		823,848							7,171	7,171			
00-1001320	RIVERSIDE	CA		05/22/2003		4,366,330							25,683	25,683			
00-1001328	MILFORD	OH		08/29/2003		2,496,768							21,111	21,111			
00-1001331	WALKER	MI		05/07/2003		1,191,081							32,727	32,727			
00-1001334	CHARLESTON	SC		06/06/2003		825,633							7,155	7,155			
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,734,240							17,791	17,791			
00-1100008	KANSAS CITY	MO		05/12/2003		747,549							10,384	10,384			
00-1100010	KENTWOOD	MI		06/23/2003		1,624,721							18,343	18,343			
00-1100016	CONYERS	GA		06/04/2003		813,663							22,014	22,014			
00-1100018	CUMBERLAND	MD		09/29/2003		3,284,409							12,814	12,814			
00-1100032	BLOOMINGTON	IN		08/07/2003		1,650,948							14,390	14,390			
00-1100064	SAN MATEO	CA		08/06/2003		831,305							7,065	7,065			
00-1100094	JACKSONVILLE	FL		10/10/2003		1,499,561							20,923	20,923			
00-1100109	MILFORD	OH		09/23/2003		614,895							16,122	16,122			
00-1100130	PAWUCKET/E PROV	RI		04/01/2004		4,980,027			(949,160)		949,160		61,481	61,481			
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343							13,207	13,207			
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,425,372							59,162	59,162			
00-1100155	CLAY	NY		06/07/2004		858,600							6,562	6,562			
00-1100202	LYSANDER	NY		12/10/2003		1,278,046							31,597	31,597			
00-1100225	EDGEWATER	NJ		12/17/2003		6,819,845							24,969	24,969			
00-1100232	RIALTO	CA		11/21/2003		1,688,964							13,562	13,562			
00-1100236	HARTFORD	CT		12/23/2003		3,861,657							50,104	50,104			
00-1100252	PHILADELPHIA	PA		09/29/2004		6,289,287							33,836	33,836			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,616,580							17,135	17,135			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,560,776							19,618	19,618			
00-1100317	BUFFALO	NY		03/09/2004		1,570,877							19,580	19,580			

STATEMENT AS OF MARCH 31, 2011 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
00-1100347	VISALIA	CA		07/14/2004		1,333,200							30,859	30,859			
00-1100366	PORT ROYAL	SC		07/08/2004		1,665,355							13,277	13,277			
00-1100375	ALGONQUIN	IL		09/15/2004		1,354,214							30,574	30,574			
00-1100394	FT. WAYNE	IN		05/14/2004		1,610,007							17,803	17,803			
00-1100406	EDISON	NJ		05/18/2004		3,123,429							40,041	40,041			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,827,227							34,209	34,209			
00-1100415	ARVADA	CO		06/15/2004		2,067,828							15,605	15,605			
00-1100421	PORT ORANGE	FL		09/16/2004		738,918							12,516	12,516			
00-1100430	SANDY	OR		06/15/2004		1,922,201							9,513	9,513			
00-1100458	LINCOLNTON	NC		07/20/2004		1,237,047							12,751	12,751			
00-1100464	GAINESVILLE	FL		05/26/2004		4,618,769							34,963	34,963			
00-1100497	KENT	WA		08/23/2004		1,385,547							29,945	29,945			
00-1100498	TROY	MI		09/28/2004		1,738,551							17,008	17,008			
00-1100501	SAN DIEGO	CA		07/22/2004		2,711,400							13,663	13,663			
00-1100515	TRAVERSE CITY	MI		05/09/2005		1,750,001							13,010	13,010			
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029							10,380	10,380			
00-1100583	BOSTON	MA		09/27/2004		2,619,020							18,544	18,544			
00-1100597	MENTOR	OH		11/18/2004		1,208,322							14,383	14,383			
00-1100600	FARMERS BRANCH	TX		12/16/2004		865,271							5,866	5,866			
00-1100606	REDONDO BEACH	CA		12/22/2004		5,543,787							32,925	32,925			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		2,570,213							20,594	20,594			
00-1100669	BATTLE CREEK	MI		11/29/2004		1,719,829							37,941	37,941			
00-1100682	MENLO PARK	CA		07/10/2006		6,492,038							65,023	65,023			
00-1100712	COMPTON	CA		12/30/2004		2,599,406							19,843	19,843			
00-1100719	FARMERS BRANCH	TX		12/16/2004		172,091							1,167	1,167			
00-1100729	PHOENIX	AZ		03/30/2005		887,722							5,836	5,836			
00-1100732	KENNEWICK	WA		09/19/2005		2,366,905							10,120	10,120			
00-1100740	TAMPA	FL		02/25/2005		1,144,613							13,115	13,115			
00-1100753	OMAHA	NE		02/17/2005		393,342							9,561	9,561			
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652							31,962	31,962			
00-1100778	CLEAR LAKE	TX		03/16/2005		4,323,426							17,856	17,856			
00-1100824	OMAHA	NE		05/12/2005		946,769							4,250	4,250			
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,187,634							109,071	109,071			
00-1100829	COLUMBUS	OH		09/30/2005		4,606,695							21,990	21,990			
00-1100832	FREDERICK	MD		11/01/2005		3,816,790							16,198	16,198			
00-1100844	ORLAND PARK	IL		07/22/2005		824,170							9,481	9,481			
00-1100861	BRADENTON	FL		12/28/2005		1,055,736							7,701	7,701			
00-1100865	ANN ARBOR	MI		07/20/2005		2,202,819							16,080	16,080			
00-1100889	REDWOOD CITY	CA		06/21/2005		5,026,069							25,026	25,026			
00-1100903	ROSEMONT	IL		08/26/2005		7,910,972							64,783	64,783			
00-1100905	AUSTIN	TX		07/07/2005		1,492,785							5,491	5,491			
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895							26,794	26,794			
00-1100915	NASHVILLE	TN		06/07/2006		1,866,605							8,540	8,540			
00-1100950	COLUMBUS	OH		02/15/2006		5,023,668							26,619	26,619			
00-1100970	DENVER	CO		09/26/2005		1,968,017							7,121	7,121			
00-1100979	LAS VEGAS	NV		11/07/2005		5,838,799							28,503	28,503			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		1,262,443							9,009	9,009			
00-1101001	PHOENIX	AZ		10/04/2005		1,848,448							6,810	6,810			
00-1101019	DALLAS	TX		01/19/2006		6,750,741							36,000	36,000			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,734,257							35,176	35,176			
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124							47,950	47,950			
00-1101072	SEATTLE	WA		12/20/2005		3,416,942							34,624	34,624			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,671,225							23,605	23,605			
00-1101090	DALLAS	TX		01/19/2006		2,875,908							16,602	16,602			
00-1101097	CHATSWORTH	CA		12/27/2005		2,875,234							11,649	11,649			
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,938,030							34,851	34,851			
00-1101174	JACKSONVILLE	FL		06/15/2006		1,735,535							17,125	17,125			
00-1101253	WILMINGTON	CA		09/06/2006		1,480,621							8,271	8,271			
00-1101259	VARIOUS	TX		11/09/2006		3,379,756							16,898	16,898			
00-1101260	VARIOUS	TX		11/09/2006		3,383,575							16,898	16,898			
00-1101282	CHICAGO	IL		01/25/2007		1,863,338							8,513	8,513			

STATEMENT AS OF MARCH 31, 2011 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  Loan Number	Location		4  Loan Type	5  Date Acquired	6  Disposal Date	7  Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14  Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15  Consid- eration	16  Foreign Exchange Gain (Loss) on Disposal	17  Realized Gain (Loss) on Disposal	18  Total Gain (Loss) on Disposal
	2  City	3  State					8  Unrealized Valuation Increase (Decrease)	9  Current Year's (Amortization) /Accretion	10  Current Year's Other Than Temporary Impairment Recognized	11  Capitalized Deferred Interest and Other	12  Total Change in Book Value (8+9-10+11)	13  Total Foreign Exchange Change in Book Value					
00-1101287	PALATINE	IL		08/25/2006		4,854,415							17,403	17,403			
00-1101301	SAN BERNARDINO	CA		09/29/2006		327,953							26,224	26,224			
00-1101435	DOYLESTOWN	PA		04/09/2007		2,909,082							26,562	26,562			
00-1101525	AUSTIN	TX		07/18/2007		2,698,733							14,763	14,763			
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,440,718							11,038	11,038			
00-1101698	SAN ANTONIO	TX		08/13/2010		9,719,315							31,129	31,129			
00-1101702	CLINTON	UT		10/08/2010		3,989,121							32,938	32,938			
00-1101704	ST. PETERSBURG	FL		08/05/2010		551,606							17,627	17,627			
00-1101713	SAN DIEGO	CA		10/05/2010		8,966,679							100,820	100,820			
00-1101714	CHEEKTOWAGA	NY		12/21/2010		2,200,000							8,731	8,731			
00-1101715	LYNDHURST	NJ		12/01/2010		8,800,000							29,687	29,687			
00-9000086	SAN DIEGO	CA		06/01/2001		147,137							5,505	5,505			
00-9000092	MENLO PARK	CA		06/01/2001		1,003,079							8,367	8,367			
00-9000107	SANTA ANA	CA		08/01/2001		238,699							8,418	8,418			
00-9000126	CUMMING	GA		03/01/2002		216,981							6,877	6,877			
00-9000127	MARRIETTA	GA		03/01/2002		96,190							19,950	19,950			
00-9000128	MOUNTAIN VIEW	CA		04/01/2002		184,861							1,424	1,424			
03-0309790	NORWOOD	MA		02/13/1997		1,279,996							543,381	543,381			
03-4000843	BELLEVUE	WA		11/12/1997		211,300							24,607	24,607			
03-4000912	ST PETERSBURG	FL		01/30/1998		951,502							30,406	30,406			
03-4001046	RANCHO BERNARDO	CA		08/17/1998		382,427							31,625	31,625			
03-4002170	SALT LAKE CITY	UT		12/28/1999		2,085,710							16,848	16,848			
00-1001025	NAPLES	FL		03/31/2003		637,141							5,096	5,096			
00-1001230	HOUSTON	TX		11/20/2002		365,310							21,899	21,899			
00-1100515	TRAVERSE CITY	MI		05/09/2005		875,000							6,505	6,505			
00-1100606	REDONDO BEACH	CA		12/22/2004		1,847,929							10,975	10,975			
00-1101162	JACKSONVILLE	FL		04/20/2006		1,788,731							16,439	16,439			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		2,256,450							20,545	20,545			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,860,040							24,649	24,649			
00-6000007	CITY OF INDUSTRY	CA		01/31/2002		402,661							37,202	37,202			
00-6000190	NEWTON SQUARE	PA		01/31/2002		201,341							14,764	14,764			
00-6000192	WEST CHESTER	PA		01/31/2002		149,127							10,937	10,937			
00-6000231	BEDFORD	MA		01/31/2002		308,771							46,184	46,184			
0299999. Mortgages with partial repayments						392,362,386			(949,160)		949,160		4,534,560	4,534,560			
0599999 - Totals						425,340,657			(949,160)		949,160		37,512,831	38,298,315		785,484	785,484

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		03/01/2011	Interest Capitalization		255,602	255,602		1
3199999. Bonds - U.S. Special Revenues						255,602	255,602		XXX
008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.496%		03/31/2011	Tax Free Exchange		1,138,776	1,138,776	337	3FE
01741R-AC-6	Allegheny Technologies Inc Sr Nt 9.375		03/30/2011	Various		12,295,086	9,786,000	229,691	2FE
03523T-BD-9	Anheuser-Busch InBev WldwInc Co Gtd Nt		03/15/2011	Tax Free Exchange		9,998,236	10,000,000	120,000	2FE
03523T-BG-2	Anheuser-Busch InBev WldwInc Co Gtd Nt		03/15/2011	Tax Free Exchange		9,913,955	10,000,000	179,167	2FE
16119#-AA-8	Charter Communications TL C Nt 2 3.557		01/20/2011	Morgan Stanley & Co Inc		2,335,432	2,481,203		3FE
172967-EV-9	Citigroup Inc Sr Nt 8.500% 05/22/19		02/16/2011	Citigroup		12,312,200	10,000,000	212,500	1FE
191098-AJ-1	Coca-Cola Bottling Co Cons Nt 7.000% 0		01/20/2011	Pressprich R W		15,247,703	13,250,000	257,639	2FE
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		2,472	2,472	1	2FE
232820-AG-5	Cytec Inds Inc Sr Nt 6.000% 10/01/15		01/14/2011	Cantor Fitzgerald		16,656,250	15,000,000	271,667	2FE
25470D-AD-1	Discovery Communications Co Gtd Nt 6.3		03/14/2011	Goldman Sachs & Company		1,055,507	1,008,000	18,847	2FE
277432-AH-3	Eastman Chem Co Sr Nt 5.500% 11/15/19		01/18/2011	Merrill Lynch		9,467,730	9,000,000	90,750	2FE
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt		03/10/2011	Various		5,179,733	4,725,000	12,633	2FE
419870-E8-5	Hawaiian Elec Inds Inc Sr Nt 4.410% 03		03/24/2011	Bank of America B1SD Dealer		10,000,000	10,000,000		2Z
48203R-AD-6	Juniper Networks Inc Sr Nt 5.950% 03/1		02/28/2011	Barclays Capital		5,997,300	6,000,000		2FE
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt 6.		02/01/2011	Tax Free Exchange		3,000,000	3,000,000	22,257	2Z
581557-AM-7	McKesson Corp Deb 7.650% 03/01/27		02/24/2011	Merrill Lynch		12,112,100	10,000,000		1FE
581550-AE-3	McKesson Corp Sr Nt 6.000% 03/01/41		02/23/2011	Morgan/JP/Securities - Bonds		5,419,480	5,500,000		1FE
61747#-AF-6	Morgan Stanley Sr Nt 5.750% 01/25/21		03/17/2011	Various		4,531,660	4,500,000	18,208	1FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 2.0		03/30/2011	Tax Free Exchange		44,232	44,232	63	3FE
629568-AG-9	Nabors Industries Inc Co Gtd Nt 6.150%		03/08/2011	Citigroup		5,455,100	5,000,000	22,208	2FE
629568-AT-3	Nabors Industries Inc Co Gtd Nt 9.250%		03/14/2011	Deutsche Bank Securities		2,545,100	2,000,000	31,861	2FE
655042-AD-1	Noble Corp Sr Nt 7.500% 03/15/19		01/13/2011	Citigroup		3,931,168	3,250,000	83,958	1FE
961815-A#-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		03/31/2011	Interest Capitalization		46,568	46,568		5
008916-AH-1	Agrum Inc Sr Nt 6.750% 01/15/19	A	02/11/2011	Merrill Lynch		2,299,320	2,000,000	11,625	2FE
448055-AD-5	Husky Energy Inc Sr Nt 6.800% 09/15/37	A	02/17/2011	Deutsche Bank Securities		23,637,682	21,735,000	648,669	2FE
449786-AL-6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/08/2011	Goldman Sachs & Company		14,991,900	15,000,000		1FE
65557C-AD-5	Nordea Bank AB Sr Nt 4.875% 01/14/21	F	02/02/2011	Various		2,519,395	2,500,000	7,786	1FE
74041E-AC-9	Preferred Term Sec Ltd XVI Flt Rate Mez	R	03/23/2011	Interest Capitalization		13,631	13,631		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Flt Rt Nt Cl	R	03/22/2011	Interest Capitalization		13,406	13,406		6FE
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt 4.000% 03	F	03/22/2011	Morgan/JP/Securities - Bonds		14,846,400	15,000,000		1FE
902133-AG-2	Tyco Electronics Group Co Gtd Nt 7.125	F	02/11/2011	Bonds Direct		5,677,200	5,000,000	193,594	2FE
60754#-AD-9	Babcock Intl Grp Sr Nt Ser B 5.640% 03	F	03/17/2011	Morgan/JP/Securities - Bonds		11,000,000	11,000,000		2Z
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						223,684,722	207,994,288	2,373,461	XXX
8399997. Total - Bonds - Part 3						223,940,324	208,249,890	2,373,461	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						223,940,324	208,249,890	2,373,461	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						223,940,324	XXX	2,373,461	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market In- dicator (a)
36209M-YH-1	GNMA 1 PTC # 476012 6.500% 05/15/28		03/01/2011	Paydown		1,989	1,989	1,973	1,973		16		16		1,989				22	05/15/2028	1
36209W-ND-0	GNMA PTC # 483788 6.500% 12/15/13		03/01/2011	Paydown		11,543	11,543	11,763	11,605		(62)		(62)		11,543				126	12/15/2013	1
36210A-4J-3	GNMA PTC # 486925 6.500% 02/15/14		03/01/2011	Paydown		5,970	5,970	6,050	5,996		(26)		(26)		5,970				65	02/15/2014	1
36210D-BL-4	GNMA PTC # 488843 6.500% 01/15/14		03/01/2011	Paydown		25,688	25,688	26,182	25,829		(141)		(141)		25,688				184	01/15/2014	1
36210D-BQ-3	GNMA PTC # 488847 6.500% 01/15/14		03/01/2011	Paydown		9,607	9,607	9,791	9,661		(55)		(55)		9,607				104	01/15/2014	1
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		03/11/2011	Redemption 100.0000		149,461	149,461	149,461	149,461						149,461				1,480	09/11/2030	1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14		03/01/2011	Paydown		11,597	11,597	11,412	11,496		102		102		11,597				131	06/15/2014	1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14		03/01/2011	Paydown		21,133	21,133	20,671	20,887		246		246		21,133				241	08/15/2014	1
71648X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI		01/15/2011	Redemption 100.0000		31,249	31,249	31,991	31,584		(335)		(335)		31,249				662	01/15/2016	1
0599999. Bonds - U.S. Governments						268,237	268,237	269,294	268,492		(255)		(255)		268,237				3,015	XXX	XXX
167484-V5-0	Chicago IL GO Taxable Ser D 4.620% 01/		01/01/2011	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,100	01/01/2011	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,100	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2011	Paydown		245,581	245,581	225,052	232,818		12,763		12,763		245,581				1,312	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		03/01/2011	Paydown		195,502	195,502	179,190	185,178		10,324		10,324		195,502				1,476	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		03/01/2011	Paydown		204,797	204,797	187,677	193,986		10,810		10,810		204,797				1,303	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		03/01/2011	Paydown		175,463	175,463	164,990	168,421		7,042		7,042		175,463				876	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2011	Paydown		164,930	164,930	150,859	155,634		9,296		9,296		164,930				922	10/15/2018	1
3128S4-BP-1	FHLMC Pool #100046 2.799% 03/15/36		03/01/2011	Paydown		32,092	32,092	32,002	32,004		88		88		32,092				153	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		02/15/2011	Paydown		3,456	3,456	3,507	3,471		(15)		(15)		3,456				37	06/15/2016	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		03/01/2011	Paydown		2,504	2,504	2,559	2,546		(42)		(42)		2,504				29	02/01/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2011	Paydown		28,215	28,215	28,941	28,669		(454)		(454)		28,215				379	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2011	Paydown		5,790	5,790	5,956	5,893		(103)		(103)		5,790				60	05/01/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2011	Paydown		268,911	268,911	252,608	258,505		10,406		10,406		268,911				1,348	09/15/2018	1
313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2011	Paydown		36,448	36,448	37,575	37,126		(679)		(679)		36,448				406	04/01/2025	1
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2011	Paydown		34,940	34,940	35,835	35,542		(602)		(602)		34,940				329	05/01/2028	1
31337K-SG-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2011	Paydown		10,900	10,900	10,221	10,516		385		385		10,900				116	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		02/15/2011	Paydown		474	474	497	485		(11)		(11)		474				8	01/16/2018	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		02/15/2011	Paydown		759	759	699	733		27		27		759				7	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2011	Paydown		1,627	1,627	1,588	1,607		20		20		1,627				31	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2011	Paydown		6,562	6,562	6,304	6,456		106		106		6,562				112	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2011	Paydown		3,960	3,960	4,075	4,023		(63)		(63)		3,960				37	09/01/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		03/01/2011	Paydown		4,279	4,279	4,297	4,285		(6)		(6)		4,279				57	07/01/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 C1 Z 7.125% 01/1		03/01/2011	Paydown		1,326	1,326	1,425	1,421		(94)		(94)		1,326				16	01/01/2032	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2011	Paydown		1,354	1,354	1,350	1,347		7		7		1,354				17	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		03/01/2011	Paydown		2,564	2,564	2,606	2,580		(16)		(16)		2,564				41	05/01/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2011	Paydown		1,257	1,257	1,286	1,267		(10)		(10)		1,257				20	08/01/2016	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		03/01/2011	Paydown		1,874	1,874	1,973	1,870		4		4		1,874				36	10/01/2011	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2011	Paydown		909	909	875	895		14		14		909				14	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2011	Paydown		929	929	928	925		4		4		929				16	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2011	Paydown		356	356	388	366		(10)		(10)		356				6	11/01/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		03/01/2011	Paydown		24,685	24,685	24,554	24,556		129		129		24,685				347	01/25/2029	1
31371L-O9-7	FNMA Pool #254928 3.500% 08/25/18		03/01/2011	Paydown		11,418	11,418	10,815	11,037		381		381		11,418				67	08/25/2018	1
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12		03/01/2011	Paydown		15,442	15,442	17,426	15,906		(464)		(464)		15,442				175	10/25/2012	1
31377T-SX-0	FNMA DUS Pool #387062 5.830% 08/25/14		03/01/2011	Paydown		7,720	7,720	8,139	7,869		(149)		(149)		7,720				81	08/25/2014	1
31392A-F5-2	FNMA Ser 2001-73 C1 PG 6.000% 09/25/31		03/01																		

STATEMENT AS OF MARCH 31, 2011 OF THE   NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity	NAIC Design-ation or Market In-dicator (a)	
.31398V-ZX-7	PHLMC REMIC Ser 3660 CI H 4.500% 10/15		03/01/2011	Paydown		758,273	758,273	800,925	789,015		(30,742)		(30,742)		758,273				4,967	11/01/2015	1	
.31402E-HA-9	FNMA Pool #726625 3.500% 07/25/18		03/01/2011	Paydown		5,176	5,176	4,902	4,980		196		196		5,176				30	07/25/2018	1	
.31402Q-NH-0	FNMA Pool #734892 3.500% 08/25/18		03/01/2011	Paydown		55,394	55,394	50,928	52,578		2,817		2,817		55,394				332	08/25/2018	1	
.31403B-3K-7	FNMA Pool #744302 3.500% 09/25/18		03/01/2011	Paydown		167,785	167,785	157,928	161,446		6,339		6,339		167,785				728	09/25/2018	1	
.31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		03/01/2011	Paydown		116,411	116,411	119,049	118,913		(2,502)		(2,502)		116,411				1,278	07/25/2035	1	
.677555-WV-2	Ohio St Econ Development Rev Sunco Phoen		03/01/2011	Maturity		275,000	275,000	275,000	275,000						275,000				2,784	03/01/2011	1FE	
.677555-WY-6	Ohio St Econ Development Rev Enterprise		03/01/2011	Call 100.0000		20,000	20,000	20,000	20,000						20,000				243	06/01/2014	1FE	
				Redemption 100.0000																		
.677555-XC-3	Ohio St Econ Development Rev Taxable Ohi		03/01/2011	Redemption 100.0000		120,000	120,000	120,000	120,000						120,000				1,446	09/01/2012	1FE	
				Redemption 100.0000																		
.677555-XD-1	Ohio St Econ Development Rev Taxable Ohi		01/12/2011			(66,642)	(66,642)	(66,642)	(66,642)						(66,642)					12/01/2021	1FE	
.911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G 6		03/01/2011	Paydown		17,067	17,067	17,547	17,396		(329)		(329)		17,067				176	05/01/2028	1	
31999999	Bonds - U.S. Special Revenues					4,431,423	4,431,423	4,376,803	4,392,651		38,773		38,773		4,431,423				33,252	XXX	XXX	
.000759-CN-8	American Business Fin Svcs Inc Ser 2002-		02/01/2011	Paydown		61,078	61,078	61,072	60,940		138		138		61,078				423	03/15/2019	1Z*	
.000759-CR-9	American Business Fin Svcs Inc Ser 2002-		03/01/2011	Paydown		38,249	38,249	38,240	38,182		67		67		38,249				481	07/15/2033	3Z*	
.000759-CV-0	American Business Fin Svcs Inc Ser 2002-		01/01/2011	Paydown		37,253	37,253	37,253	29,436	7,764	53		7,817		37,253				183	09/15/2033	5Z*	
.000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI A4 5.2		03/01/2011	Paydown		188,537	188,537	181,938	184,611		3,926		3,926		188,537				1,327	06/25/2033	1Z*	
.00253C-HH-3	Aames Mtg Tr Ser 2001-4 CI A4 6.030% 0		03/01/2011	Paydown		25,119	25,119	25,108	25,080		39		39		25,119				250	04/25/2031	1Z*	
				Redemption 100.0000																		
.008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011			3,163	3,163	3,163	3,163						3,163				28	08/31/2015	3FE	
.008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011	Tax Free Exchange		1,138,776	1,138,776	1,138,776	1,138,776						1,138,776				10,452	08/31/2015	3FE	
				Redemption 100.0000																		
.01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/01/2011			1,286	1,286	1,281	1,283		3		3		1,286					12/31/2019	2FE	
.02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		03/01/2011	Paydown		1,210	1,210	1,073	1,073		137		137		1,210				12	03/25/2037	4Z*	
				Redemption 100.0000																		
.023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		03/29/2011			42,411	42,411	42,411	42,411						42,411				1,084	03/29/2014	5*	
.02639M-AC-0	American General Mtg Ser 2003-1 CI A3		03/01/2011	Paydown		39,172	39,172	39,152	39,111		61		61		39,172				(1,554)	06/01/2022	1Z*	
.02639M-AD-8	American General Mtg Ser 2003-1 CI M1		03/01/2011	Paydown		75,020	75,020	73,486	73,878		1,142		1,142		75,020				(3,150)	12/01/2018	1Z*	
.02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 CI 5		03/01/2011	Paydown		66,488	66,488	65,803	65,985		504		504		66,488				520	09/25/2035	1Z*	
.03028P-AA-4	American Transmission Co LLC Sr Nt 7.1		03/15/2011	Maturity		3,000,000	3,000,000	2,977,440	2,999,369		631		631		3,000,000				106,875	03/15/2011	1FE	
.03523T-AA-6	Anheuser-Busch InBev Wldwldnc Co Gtd Nt		03/15/2011	Tax Free Exchange		9,998,236	10,000,000	9,997,000	9,998,123		113		113		9,998,236				480,000	01/15/2014	2FE	
.03523T-AD-0	Anheuser-Busch InBev Wldwldnc Nt 5.375		03/15/2011	Tax Free Exchange		9,913,955	10,000,000	9,878,500	9,909,708		4,246		4,246		9,913,955				179,167	11/15/2014	2FE	
				Redemption 100.0000																		
.037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt 7.760		02/28/2011			73,200	73,200	74,831	73,781		(581)		(581)		73,200				2,840	02/28/2016	2	
.040104-BW-0	Argent Securities Inc Ser 2003-WD CI AF6		03/01/2011	Paydown		320,328	320,328	320,186	319,969		359		359		320,328				2,878	10/25/2033	1Z*	
				Redemption 100.0000																		
.04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		03/15/2011			79,383	79,383	79,383	79,383						79,383				775	03/15/2027	2	
.04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		03/01/2011	Paydown		19,219	19,219	19,970	19,681		(462)		(462)		19,219				240	09/01/2024	1Z*	
				Redemption 100.0000																		
.04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		03/01/2011			170,521	170,521	170,521	170,521						170,521				1,613	05/01/2016	2FE	
.05946X-EW-9	Banc of America Funding Corp Ser 2003-3		03/01/2011	Paydown		231,564	231,564	234,604	232,245		(681)		(681)		231,564				2,126	04/01/2014	1Z*	
.05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		27,146	27,146	26,719	26,719		426		426		27,146				259	03/25/2035	3Z*	
.05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		23,023	23,023	22,396	22,396		627		627		23,023				211	03/25/2035	3Z*	
.05949A-KA-7	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		200,797	200,797	205,880	201,698		(901)		(901)		200,797				1,891	10/01/2014	1Z*	
				Stifel Nicolaus & Co																		
.05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/09/2011	Villanova		1,966,832	1,925,907	1,980,073	1,968,373		(260)		(260)		1,968,113			(1,281)	(1,281)	33,061	07/01/2034	2Z*
.05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		21,147	21,147	21,742	21,613		(466)		(466)		21,147				291	07/01/2034	2Z*	
.060505-AG-9	Bank of America Corp Sub Nt 7.400% 01/		01/15/2011	Maturity		4,000,000	4,000,000	4,176,220	4,000,932		(932)		(932)		4,000,000				148,000	01/15/2011	1FE	
.07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		03/01/2011	Paydown		21,737	21,737	21,775	21,721		17		17		21,737				150	05/01/2012	1Z*	
.105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 CI A2		03/25/2011	Paydown		152,503	152,503	86,654	86,654		65,849		65,849		152,503				124	07/25/2036	1Z*	
				Redemption 100.0000																		
.11980*-AF-8	Buffalo Rock Co Inc Sr Nt 6.760% 03/21		03/21/2011	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,800	03/21/2013	3	
.12189P-AF-9	Burlington North Santa Fe EETC Ser 99-2		01/02/2011			40,559	40,559	46,963	44,609		(4,051)		(4,051)		40,559				1,535	01/02/2021	1FE	
.12489W-NP-5	C-BASS Tr Ser 2005-CB6 CI A4 5.162% 07		03/01/2011	Paydown		54,402	54,402	54,400	54,256		146		146		54,402				436	07/25/2035	1Z*	
.12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 CI		03/01/2011	Paydown		43,905	43,905	44,166	44,081		(176)		(176)		43,905				340	04/01/2027	3Z*	
.12667F-TA-3	Countrywide Alt Loan Tr Ser 2004-J7 CI 1		03/22/2011	Paydown		167,619	167,619	167,614	167,181		438		438		167,619				(15,350)	06/01/2018		

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
126694-E9-5	CIHL Inc Ser 2006-044 CI A1 1.302% 04/		01/04/2011	Paydown		164,871	164,871	131,802	131,802		33,069		33,069		164,871				177	04/25/2046	5Z*
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 CI 1A6 5.500		03/01/2011	Paydown		100,817	100,817	97,986	99,038		1,780		1,780		100,817				710	10/25/2033	1Z*
14155#-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		03/30/2011	Various		76,230	76,230	76,230	76,230						76,230				2,168	09/30/2027	2
141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 CI A 5.97		03/10/2011	Paydown		986,140	986,140	986,140	986,140						986,140				9,972	09/20/2019	1Z*
149837-AA-4	CBA Small Balance Comm Mtg Tr Ser 2006-1		03/25/2011	Paydown		43,022	43,022	17,097	(21,226)		64,248		64,248		43,022				(2,446)	02/25/2016	6FE
				Redemption 100.0000																	
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		03/01/2011	Paydown		503,362	503,362	597,027	532,629		(29,267)		(29,267)		503,362				24,853	09/01/2013	2FE
15128#-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		03/18/2011	Call 100.0000		580,477	580,477	509,008	527,309		53,168		53,168		580,477				52,094	02/14/2014	4
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P CI A6		03/01/2011	Paydown		501,444	501,444	507,085	503,483		(2,039)		(2,039)		501,444				4,651	03/01/2033	1Z*
				Redemption 100.0000																	
16119#-AA-8	Charter Communications TL C Nt 2 3.557		03/31/2011	Paydown		12,531	12,531	11,779	11,828		703		703		12,531				99	09/06/2016	3FE
16678R-DU-8	Chevy Chase Mtg Funding Corp Ser 2005-3A		03/25/2011	Paydown		115,365	115,365	113,058	113,572		1,793		1,793		115,365				116	07/25/2036	1Z*
172905-BB-6	Citibank NA Ser 1986-P CI 1 9.500% 10/		03/01/2011	Paydown		185	185	188	185						185				3	09/01/2016	1Z*
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 CI		03/01/2011	Paydown		48,644	48,644	45,847	46,647		1,997		1,997		48,644				342	05/25/2033	1Z*
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 CI		03/01/2011	Paydown		50,015	50,015	50,012	49,980		34		34		50,015				305	04/25/2034	1Z*
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		03/25/2011	Paydown		969	969	970	970		(1)		(1)		969				1	12/25/2034	1Z*
20046E-AG-8	COMM Ser 2001-J1A CI E 6.605% 02/16/34		03/01/2011	Paydown		106,705	106,705	113,724	108,772		(2,067)		(2,067)		106,705				1,235	05/01/2014	1Z*
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2011	Paydown		170,217	170,217	163,952	166,626		3,591		3,591		170,217				5,658	03/15/2019	2FE
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2011	Paydown		22,572	22,572	22,759	22,636		(65)		(65)		22,572				198	07/01/2016	1Z*
225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		03/01/2011	Paydown		93,002	93,002	91,200	91,825		1,177		1,177		93,002				727	07/25/2035	1Z*
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		2,472	2,472	2,472	2,472						2,472				14	01/29/2016	3Z
				Redemption 100.0000																	
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/31/2011	Redemption 100.0000		2,472	2,472	2,472							2,472				3,069	01/29/2016	2FE
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.807%		03/29/2011	Paydown		79,918	79,918	79,918	79,918						79,918				760	04/30/2012	3FE
248019-AC-5	Deluxe Corp Nt 5.000% 12/15/12		03/15/2011	Direct		6,496,000	6,400,000	5,344,000	5,344,000						5,344,000	1,152,000		1,152,000	272,000	12/15/2012	4FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		03/01/2011	Paydown		410,179	410,179	410,091	409,797		381		381		410,179				4,199	09/25/2033	1Z*
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		03/01/2011	Paydown		69,122	69,122	64,853	64,853		4,269		4,269		69,122				539	09/25/2035	2Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6		03/01/2011	Paydown		239,002	239,002	238,934	238,585		417		417		239,002				1,523	12/25/2033	1Z*
				Redemption 100.0000																	
25654#-AA-0	Dodger Tickets LLC 1st Mtg Nt 5.660% 0		03/31/2011	Paydown		53,603	53,603	53,603	53,603						53,603				3,034	03/31/2030	2
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A 0.700%		03/25/2011	Paydown		68,662	68,662	54,430	54,430		14,232		14,232		68,662				90	12/25/2042	1Z*
277432-AH-3	Eastman Chem Co Sr Nt 5.500% 11/15/19		01/25/2011	HSBC Securities		9,467,100	9,000,000	9,467,730			(570)		(570)		9,467,160		(60)	(60)	97,625	11/15/2019	2FE
278865-AG-5	Ecolab Inc Nt 6.875% 02/01/11		02/01/2011	Maturity		5,000,000	5,000,000	5,702,100	5,009,786		(9,786)		(9,786)		5,000,000				171,875	02/01/2011	1FE
293791-AB-5	Enterprise Products Ptnrs LP Nt 7.500%		02/01/2011	Maturity		4,000,000	4,000,000	4,213,110	4,002,703		(2,703)		(2,703)		4,000,000				150,000	02/01/2011	2FE
				Deutsche Bank Securities																	
30161M-AE-3	Exelon Generation Co LLC Sr Nt 6.200%		01/25/2011	Paydown		6,734,460	6,000,000	6,638,640	6,572,431		(5,388)		(5,388)		6,567,043		167,417	167,417	120,900	10/01/2017	2FE
				Redemption 100.0000																	
30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2011	Redemption 100.0000		158,577	158,577	200,360	176,574		(17,997)		(17,997)		158,577				6,407	01/05/2018	1FE
31331F-AW-1	Fedex Corp PTC Ser 1997-1C 7.650% 01/1		01/15/2011	Paydown		28,501	28,501	29,463	29,003		(502)		(502)		28,501				1,090	01/15/2014	3FE
31331F-AY-7	Fedex Corp PTC Ser 1998-1 CI B 6.845%		01/15/2011	Paydown		75,259	75,259	75,259	75,259						75,259				2,576	01/15/2019	2FE
32051G-GZ-2	First Horizon Alt Mtg Sec Tr Ser 2005-1		03/01/2011	Paydown		41,717	41,717	42,069	41,727		(10)		(10)		41,717				366	01/01/2015	1Z*
34434*-AE-5	Follett Corp Sr Nt 6.960% 10/31/11		01/21/2011	Various															(14,914)	10/31/2011	2
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 5.158%		03/01/2011	Paydown		113,629	113,629	114,196	113,305		325		325		113,629				844	06/01/2011	1Z*
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 6.6		03/01/2011	Paydown		45,299	45,299	45,301	45,142		158		158		45,299				478	08/01/2011	1Z*
36228C-LS-0	GS Mortgage Securities Corp II Ser 2001-		03/01/2011	Paydown		1,955,560	1,955,560	2,044,553	2,025,150		(69,590)		(69,590)		1,955,560				21,109	10/01/2014	1Z*
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		03/01/2011	Paydown		79,230	79,230	79,227	79,160		70		70		79,230				706	04/25/2034	1Z*
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		03/01/2011	Paydown		140,617	140,617	140,612	140,459		158		158		140,617				(19,613)	04/01/2028	1Z*
368907-AC-5	General American Trans Corp EETC Ser 199		02/28/2011	Paydown		2,512	2,512	2,569	2,533		(20)		(20)		2,512				94	02/28/2015	3FE
42709H-AB-4	Hercules Offshore Inc Term Ln Nt 2 6.0		03/21/2011	UBS Warburg London		1,571,844	1,583,722	1,583,722	1,583,722						1,583,722		(11,878)	(11,878)	26,263	07/11/2013	5FE
				Redemption 100.0000																	
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC 6.10		03/01/2011	Paydown		109,283	109,283	109,283	109,283						109,283				1,113	12/01/2015	1
45254N-GA-9	IMPAC CMB Tr Ser 2003-11 CI 2A1 1.090%		03/25/2011	Paydown		173,581	173,581	170,978	171,068		2,513		2,513		173,581				163	10/25/2033	1Z*
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 CI A2 0.470% 0		03/25/2011	Paydown		57,572	57,572	56,358	56,358		1,213		1,213		57,572				48	08/25/2035	1Z*
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2011	Paydown		63,250	63,250	63,250	63,202		48		48		63,250				574	08/25/2034	1Z*
45254T-PY-4	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/25/2011	Paydown		38,894	38,894	38,997	38,974		(81)		(81)		38,894				60	10/25/2027	1Z*
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr Ser 2006-		03/25/2011	Paydown		510,552	510,552	510,552	510,552						510,552				875	05/25/2036	1Z*
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 CI		03/01/2011	Paydown		283,768	283,768	284,300	282,969		799		799		283,768				1,778	08/01/2012	1Z*



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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 CI 2A3 5		03/01/2011	Paydown		117,362	117,362	118,334	118,079		(716)		(716)		117,362				1,096	10/01/2034	2Z*
..46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		03/01/2011	Paydown		71,264	71,264	71,616	71,297		(33)		(33)		71,264				837	06/01/2015	1Z*
..46628S-AC-7	JP Morgan Mtg Tr Ser 2006-WF1 CI A2A 5		01/01/2011	Paydown		733,769	733,769	734,228	731,070		2,699		2,699		733,769				3,534	02/01/2011	1Z*
				Redemption 100.0000																	
..49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		03/30/2011			146,824	146,824	146,824	146,824						146,824				1,766	12/30/2013	2FE
..52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 CI		03/28/2011	Paydown		37,335	37,335	37,323	13,051	24,273	11		24,284		37,335				38	09/26/2045	1Z*
				Redemption 100.0000																	
..52602F-AD-1	Lender Processing Services Term Ln B Nt		03/31/2011			5,000	5,000	4,950	4,970		30		30		5,000				35	07/02/2014	2FE
				Redemption 96.2600																	
..54323M-AF-5	Longview Power LLC Synthetic LC Nt 3 2		03/15/2011			1,540,160	1,600,000	1,608,959	1,603,718		(63,558)		(63,558)		1,540,160				8,428	02/28/2013	4FE
..54600E-AP-4	Louis Dreyfus Corp Sr Nt 6.070% 12/17/		02/01/2011	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				22,257	12/17/2013	2
..55265K-F6-1	Master Asset Sec Tr Ser 2003-7 CI 4A33		03/01/2011	Paydown		296,285	296,285	279,619	286,841		9,444		9,444		296,285				2,266	09/25/2033	1Z*
..55265K-Q3-6	Master Asset Sec Tr Ser 2003-9 CI 2A8		03/01/2011	Paydown		439,027	439,027	427,846	430,487		8,540		8,540		439,027				3,326	10/25/2033	1Z*
..565849-AG-1	Marathon Oil Corp Sr Nt 6.500% 02/15/1		03/18/2011	Call 113.5969		4,543,877	4,000,000	3,983,400	3,988,991		554,886		554,886		4,543,877				153,833	02/15/2014	2FE
..576434-A2-0	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		27,243	27,243	27,516	27,443		(199)		(199)		27,243				142	11/01/2034	2Z*
..576434-J5-4	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		84,850	84,850	86,362	85,991		(1,141)		(1,141)		84,850				917	01/01/2035	2Z*
..576434-N2-6	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		10,590	10,590	10,412	10,438		152		152		10,590				108	04/25/2035	1Z*
..576434-UH-5	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		42,377	42,377	42,377	42,377						42,377				408	08/25/2034	1Z*
..576434-WD-2	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		42,522	42,522	42,855	42,613		(90)		(90)		42,522				472	12/01/2018	1Z*
..57643M-JM-7	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		217,582	217,582	213,502	214,733		2,848		2,848		217,582				2,566	12/25/2034	1Z*
..58047P-A#-4	MCG Capital Corp Sr Nt 9.980% 10/11/11		03/29/2011	Call 104.9513		2,927,522	2,789,410	2,426,786	2,426,786		500,736		500,736		2,927,522				129,912	10/11/2011	3
..589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		03/01/2011	Paydown		85,304	85,304	85,270	85,140		165		165		85,304				1,012	09/25/2032	2Z*
..59549W-AB-9	Mid State Tr Ser 11 CI M1 5.598% 07/15		03/15/2011	Paydown		12,035	12,035	12,035	12,035						12,035				110	07/15/2038	1FE
				Redemption 100.0000																	
..598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4		02/28/2011			285,714	285,714	285,714	285,714						285,714				6,600	02/28/2013	1
..598326-A#-5	Midwest Ind Trans Sys Opr Inc Sr Nt 4		01/16/2011	Various		1,142,857	1,142,857	1,142,857	1,142,857						1,142,857				25,657	01/16/2014	1
..61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		03/01/2011	Paydown		447,444	447,444	457,383	447,842		(398)		(398)		447,444				3,720	04/01/2012	1Z*
				Morgan Stanley & Co Inc																	
..61754K-AG-0	Morgan Stanley Capital I Ser 2007-IQ14 C		02/16/2011			4,953,125	5,000,000	4,756,415	4,756,415						4,756,415		196,710	196,710	64,053	04/15/2049	4Z*
				Redemption 100.0000																	
..62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05		03/31/2011			51,066	51,066	51,066	51,066						51,066				1,400	05/15/2013	5FE
				Redemption 100.0000																	
..62906L-AB-4	NE Energy 1st Lien Synthetic LOC Nt 3		03/02/2011			21,882	21,882	20,131	20,934		948		948		21,882				104	11/01/2013	4FE
				Redemption 100.0000																	
..62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/31/2011			4,071	4,071	4,071	4,071						4,071				19	02/01/2013	3FE
..62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/30/2011	Tax Free Exchange		44,232	44,232	44,232	44,232						44,232				291	02/01/2013	3FE
..64352V-EF-4	New Century Home Equity Ln Tr 2003-5 CI		03/01/2011	Paydown		1,041,374	1,041,374	1,041,141	1,040,163		1,211		1,211		1,041,374				8,472	11/25/2033	1Z*
..65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6		03/01/2011	Paydown		106,552	106,552	106,550	106,444		109		109		106,552				1,026	03/25/2034	1Z*
..65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 CI A6		03/01/2011	Paydown		77,923	77,923	77,308	77,386		537		537		77,923				642	07/25/2034	1Z*
..65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 CI A6		03/01/2011	Paydown		65,915	65,915	65,913	65,822		93		93		65,915				478	10/25/2034	1Z*
..69639E-AA-0	Palisade Holdings L L C Sub Nt 6.838%		02/15/2011	Direct		12,042	12,042										12,042	12,042	6	03/10/2030	6
..73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		03/01/2011	Paydown		46,140	46,140	46,139	46,038		103		103		46,140				385	09/25/2034	1Z*
				Redemption 100.0000																	
..73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		01/01/2011			194,878	194,878	194,820	194,870		7		7		194,878				3,064	01/01/2012	2FE
..743917-B#-4	Prudential Ins Co of America Ser 1985-J		02/01/2011	Paydown		40	40	42	41		(1)		(1)		40				1	12/01/2015	5*
..74451P-AA-1	Public Svc Co NC Inc Nt 6.625% 02/15/1		02/15/2011	Maturity		3,000,000	3,000,000	3,320,610	3,006,148		(6,148)		(6,148)		3,000,000				99,375	02/15/2011	1FE
..74922P-AC-8	Residential Accredit Loans Ser 2007-QA2		03/25/2011	Paydown		93,416	156,122	132,547	132,547						132,547		(39,131)	(39,131)	74	02/25/2037	4Z*
..750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 7.125%		01/15/2011	Paydown		40,460	40,460	46,924	41,655		(1,195)		(1,195)		40,460				721	01/15/2013	1FE
				Redemption 100.0000																	
..759520-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		02/01/2011			222,130	222,130	246,611	234,112		(11,981)		(11,981)		222,130				7,219	08/01/2017	4FE
				Redemption 100.0000																	
..75935E-AC-4	Reinalt-Thomas Corp Sr Nt 7.000% 03/28		03/31/2011			428,571	428,571	428,571	428,571						428,571				15,000	03/28/2012	2
..760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2011	Paydown		75,521	75,521	75,237	75,110		410		410		75,521				(7,289)	09/01/2027	1Z*
..760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2011	Paydown		264,789	264,789	264,788	264,576		213		213		264,789				2,146	01/25/2034	1Z*
..760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		219,824	219,824	202,616	208,393		11,431		11,431		219,824				1,495	03/25/2033	1Z*
..760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003		03/01/2011	Paydown		356,659	356,659	341,000	351,640		5,019		5,019		356,659				2,535	05/25/2033	1Z*
..760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		385,168	385,168	385,152	384,828		340		340		385,168				2,788	09/25/2033	1Z*
..76110H-EU-9	Residential Accredit Loans Ser 2003-QS11		03/01/2011	Paydown		79,638	79,638	79,190	79,224		413		413		79,638				738	06/25/2033	1Z*
..76110H-UL-1	Residential Accredit Loans Ser 2004-QS8		03/01/2011	Paydown		228,539	228,539	226,968	227,608		931		931		228,539				1,778	06/25/2034	1Z*

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		03/01/2011	Paydown		..60,282	..60,282	..60,270	..60,189		..92		..92		..60,282				..619	..09/25/2031	3Z*
..76112B-SN-1	Residential Asset Mtg Products Ser 2005-		03/01/2011	Paydown		..114,150	..114,150	..108,764	..110,538		3,612		3,612		..114,150			..(6,370)	..08/01/2016	1Z*	
..76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		03/01/2011	Paydown		..25,675	..25,675	..23,387	..23,387		2,288		2,288		..25,675			..228	..05/25/2037	3Z*	
..785583-AF-2	Sabine Pass Lng LP Sr Nt 7.500% 11/30/		03/08/2011	Various		7,700,160	7,500,000	6,775,000	6,841,256		16,201		16,201		6,857,457		842,703	842,703	157,813	11/30/2016	4FE
	Redemption 100.0000																				
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		03/31/2011	Paydown		36,956	36,956	36,956	36,956						36,956				232	11/16/2013	4FE
..805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		03/01/2011	Paydown		50,869	50,869	51,751	50,882		(13)		(13)		50,869				537	08/01/2012	1Z*
..805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 CI		03/01/2011	Paydown		213,244	213,244	213,244	213,244						213,244				1,788	12/25/2033	1Z*
..812404-BG-5	Sears Roebuck Acceptance Corp Nt 7.000		02/01/2011	Maturity		858,000	858,000	893,915	858,511		(511)		(511)		858,000				30,030	02/01/2011	3FE
..81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 CI		03/01/2011	Paydown		105,974	105,974	105,974	105,974						105,974				975	11/25/2034	1Z*
..81441P-CN-9	Security Natl Mtg Loan Tr Ser 2005-2A CI		03/25/2011	Paydown		97,261	97,261	97,261	97,261						97,261				985	02/25/2036	1Z*
..832110-AK-6	Smith Intl Sr Nt 8.625% 03/15/14		03/07/2011	Call 120.3927		5,168,921	5,124,000	5,956,973	5,762,901		406,020		406,020		6,168,921				211,152	03/15/2014	2FE
..844741-AL-2	Southwest Airlines Co PTC Ser A3 8.700		01/01/2011	Paydown		246,611	246,611	257,469	247,187		(576)		(576)		246,611				10,728	07/01/2011	3FE
	Redemption 100.0000																				
..84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A 6		01/02/2011	Paydown		151,442	151,442	163,178	156,912		(5,471)		(5,471)		151,442				4,945	07/02/2019	3FE
..863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		03/01/2011	Paydown		32,098	32,098	32,373	32,283		(186)		(186)		32,098				107	09/01/2034	2Z*
..86359A-OK-2	Structured Asset Sec Corp Ser 2003-12XS		03/01/2011	Paydown		5,757	5,757	5,753	5,750		7		7		5,757				45	04/25/2033	1Z*
..86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		03/01/2011	Paydown		875,644	875,644	866,751	871,902		3,742		3,742		875,644				6,401	10/25/2034	1Z*
..86359B-HP-2	Structured Asset Sec Corp Ser 2004-8 CI		03/01/2011	Paydown		1,103,595	1,103,595	1,054,968	1,097,413		6,182		6,182		1,103,595				7,544	07/25/2034	1Z*
..86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		03/01/2011	Paydown		111,759	111,759	111,724	111,651		107		107		111,759				772	09/25/2034	1Z*
..86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 CI		03/01/2011	Paydown		177,989	177,989	180,547	179,886		(1,898)		(1,898)		177,989				1,666	08/01/2034	2Z*
..86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 CI		03/01/2011	Paydown		23,891	23,891	24,149	24,085		(193)		(193)		23,891				222	05/01/2035	3Z*
..86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 CI		03/01/2011	Paydown		40,768	40,768	40,888	40,748		21		21		40,768				367	11/01/2034	1Z*
	Redemption 100.0000																				
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		03/30/2011	Redemption 100.0000		21,719	21,719	21,719	21,719						21,719				333	03/30/2023	2FE
..90781#-AB-8	Union Pacific RR PTC Ser 2006-1 5.510%		01/06/2011	Redemption 100.0000		913,118	913,118	913,118	913,118						913,118				25,156	01/02/2014	1
..90781#-AC-6	Union Pacific RR PTC Ser 2007-2 5.510%		01/30/2011	Redemption 100.0000		970,960	970,960	970,960	970,960						970,960				26,750	07/30/2012	1
..90781#-AH-5	Union Pacific RR PTC Ser 2009-2 4.090%		02/27/2011	Redemption 100.0000		1,132,192	1,132,192	1,132,192	1,132,192						1,132,192				23,153	08/27/2017	1
..91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		02/28/2011	Redemption 100.0000		777	777	777	777						777				9	05/25/2012	3FE
..91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		02/28/2011	Redemption 100.0000		5,473	5,473	5,473	5,473						5,473				66	05/25/2012	3FE
..92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 CI A		03/01/2011	Paydown		53,640	53,640	52,848	53,190		450		450		53,640				248	10/25/2033	1Z*
..93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		03/01/2011	Paydown		142,502	142,502	143,660	142,441		61		61		142,502				1,306	01/01/2013	2Z*
..949760-AJ-1	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		39,012	39,012	38,926	38,880		132		132		39,012				300	08/25/2033	1Z*
..94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		03/01/2011	Paydown		130,928	130,928	129,619	130,154		774		774		130,928				1,163	06/25/2033	1Z*
..94981C-AE-9	Wells Fargo Mtg Backed Sec Tr Ser 2003-1		03/01/2011	Paydown		655,580	655,580	651,483	653,105		2,474		2,474		655,580				4,659	01/25/2034	1Z*
	Redemption 100.0000																				
..952355-B@-3	West Corp Term Ln B-5 Nt 1 4.553% 07/1		03/31/2011	Redemption 100.0000		1,011	1,011	1,011	1,011						1,011				11	07/15/2016	3FE
..952355-B@-3	West Corp Term Ln B-5 Nt 2 4.553% 07/1		03/31/2011	Redemption 100.0000		1,618	1,618	1,618	1,618						1,618				6	07/15/2016	3FE
..952355-B@-3	West Corp Term Ln B-5 Nt 3 4.557% 07/1		03/31/2011	Redemption 100.0000		1,833	1,833	1,833	1,833						1,833				22	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 1 4.178% 07/1		03/31/2011	Redemption 100.0000		5,949	5,949	5,949	5,949						5,949				67	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 2 4.178% 07/1		03/31/2011	Redemption 100.0000		3,498	3,498	3,498	3,498						3,498				14	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.182% 07/1		03/31/2011	Redemption 100.0000		3,988	3,988	3,988	3,988						3,988				47	07/15/2016	3FE
..97180*-YY-8	Wilmington Tr Co Lease Nt (Solvay Polyme		01/14/2011	Paydown		55,501	55,501	62,408	57,331		(1,830)		(1,830)		55,501				2,148	01/14/2014	1
..981468-AA-9	World Finl Pnty Fin Corp Tower Ser B 6		03/01/2011	Paydown		116,308	116,308	120,823	117,399		(1,091)		(1,091)		116,308				1,342	09/01/2013	1Z*
..984121-BY-8	Xerox Corp Sr Nt 8.250% 05/15/14		01/25/2011	Citigroup		9,427,280	8,000,000	9,351,040	9,077,487		(22,423)		(22,423)		9,055,064		372,216	372,216	133,833	05/15/2014	2FE
..013716-AP-0	Alcan Aluminum Ltd Nt 6.450% 03/15/11	A	03/15/2011	Maturity		3,530,000	3,530,000	3,743,747	3,536,404		(6,404)		(6,404)		3,530,000				113,843	03/15/2011	2FE
	Redemption 100.0000																				
..136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2011	Paydown		854,835	854,835	1,049,335	901,323		(46,488)		(46,488)		854,835				63,942	01/13/2014	2FE

## SCHEDULE D - PART 4

### E05.5

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)	
.58515U-AH-2	MEG Energy Corp Term Ln D Nt 2 6.000%	A	.03/18/2011	Redemption	100.0000			.971,453	.971,453						.971,453				.12,467	.04/03/2016	4FE	
.28450T-B*-2	Elders Ltd Tranche A3-D 9.230% 05/31/1	F	.03/31/2011	Call	100.0000	21,220	21,220	18,729	19,354		1,865		1,865		21,220				3,806	.05/31/2015	4	
.74042J-AA-1	Preferred Term Sec Ltd XXI Flt Rate Nt S	R	.03/22/2011	Redemption	100.0000			24,368	24,368						24,368				.40	.03/22/2038	5FE	
.87203R-AC-6	Systems 2001 Asset Tr PTC Ser 2001 Cl B	R	.03/15/2011	Paydown		241,715	241,715	251,175	242,594		(879)		(879)		241,715				4,261	12/15/2011	3FE	
.922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A Cl	F	.02/10/2011	Paydown		50,148	50,148	24,828	24,828		25,320		25,320		50,148				697	.02/10/2021	5*	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						141,030,905	136,607,178	139,108,410	127,266,228	32,037	1,571,696		1,603,733		138,340,167		2,690,738	2,690,738	3,374,268	XXX	XXX
.01365F-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		.03/01/2011	Redemption	100.0000			.84,046	.84,046						.84,046				1,039	.07/01/2015	3	
.02780*-AA-0	American National Bank & Tr Cr Tenant Le		.03/10/2011	Redemption	100.0000	27,535	27,535	28,373	27,661		(126)		(126)		27,535				345	.05/10/2012	1	
.033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		.03/15/2011	Redemption	100.0000	17,617	17,617	17,617	17,617						17,617				186	.02/15/2025	1	
.05164F-AA-5	Aurora Health Care (Badger RE) Cr Tenant		.03/15/2011	Redemption	100.0000	20,712	20,712	20,100	20,307		.405		.405		20,712				242	12/15/2022	2	
.064057-L*-1	Bank NY Co Inc Cr Tenant Lease 6.210%		.01/01/2011	Redemption	100.0000	1,241,148	1,241,148	1,241,148	1,241,148						1,241,148				38,538	01/01/2011	1FE	
.126448-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		.03/15/2011	Redemption	100.0000	81,391	81,391	81,391	81,391						81,391				745	01/15/2026	1	
.12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		.03/10/2011	Redemption	100.0000	33,094	33,094	33,094	33,094						33,094				433	10/10/2031	2	
.12946F-AA-6	Calegari /Gregoire A/ Cr Tenant Lease		.03/15/2011	Redemption	100.0000	35,113	35,113	36,305	35,442		(329)		(329)		35,113				447	11/15/2013	1	
.13187*-AE-8	Camas Funding Corp Collateral Nt 6.090		.03/05/2011	Redemption	100.0000	35,426	35,426	35,426	35,426						35,426				539	09/05/2011	3	
.151898-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		.03/15/2011	Redemption	100.0000	39,760	39,760	39,760	39,760						39,760				525	09/15/2022	2	
.29272F-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant		.02/14/2011	Redemption	100.0000	145,833	145,833	145,833	145,833						145,833				4,288	.02/14/2014	1	
.50026*-AA-3	Kohls Corp Cr Tenant Lease (Shelby MI)		.03/15/2011	Redemption	100.0000	9,821	9,821	10,376	10,185		(364)		(364)		9,821				125	12/15/2022	3	
.52465F-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		.03/10/2011	Redemption	100.0000	22,903	22,903	24,837	23,994		(1,091)		(1,091)		22,903				234	04/10/2017	1	
.524678-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		.03/15/2011	Redemption	100.0000	28,371	28,371	31,205	29,929		(1,558)		(1,558)		28,371				389	11/15/2018	4	
.63080F-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		.03/15/2011	Redemption	100.0000	55,889	55,889	55,889	55,889						55,889				494	09/15/2028	1	
.63651P-AA-2	National Inst Health Twinbrook B Bldg Le		.03/15/2011	Redemption	100.0000	19,290	19,290	19,290	19,290						19,290				189	01/15/2019	1	
.636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		.03/15/2011	Redemption	100.0000	88,390	88,390	88,390	88,390						88,390				792	03/15/2014	1	
.653240-AA-9	Newtown Cr Tenant Lease Ser 2002-CTL 6		.03/15/2011	Redemption	100.0000	16,477	16,477	16,476	16,476						16,477				167	.05/15/2023	1	
.78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		.03/01/2011	Redemption	100.0000	15,854	15,854	16,578	16,372		(518)		(518)		15,854				189	11/01/2026	1	
.85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002		.01/15/2011	Redemption	100.0000	73,698	73,698	73,698	73,698						73,698				2,546	01/15/2019	1	
.91737F-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		.03/15/2011	Redemption	100.0000	84,652	84,652	84,373	84,490		162		162		84,652				665	11/15/2018	1	
.91740F-AA-8	United States of America BIA-2 Alberquer		.03/15/2011	Redemption	100.0000	6,551	6,551	6,551	6,551						6,551				63	10/15/2025	1	
.917418-AA-9	US Govt Ft Collins Tr CTL APHIS Lease		.03/15/2011	Redemption	100.0000	38,982	38,982	38,982	38,982						38,982				351	12/15/2026	1	
.94978F-AU-1	Wells Fargo Bank Northwest NA MIRA Lease		.03/15/2011	Redemption	100.0000	6,149	6,149	6,438	6,381		(233)		(233)		6,149				76	.05/15/2032	1	
.94978F-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		.03/01/2011	Redemption	100.0000	11,103	11,103	11,103	11,103						11,103				124	11/01/2022	3	

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..96928#-AC-7	William Blair CTL PTC Ser 2004-1 7.660 .....		03/25/2011 .....	Redemption 100.0000		29,869	29,869	34,246	32,647		(2,779)		(2,779)		29,869				382	01/25/2023	4
..98881#-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser .....		01/25/2011 .....	Redemption 100.0000		83,250	83,250	83,250	83,250						83,250				3,054	12/23/2022	2
4199999. Bonds - Credit Tenant Loans						2,352,924	2,352,924	2,364,775	2,359,352		(6,431)		(6,431)		2,352,924				57,167	XXX	XXX
8399997. Total - Bonds - Part 4						149,083,489	144,659,762	147,119,282	135,286,723	32,037	1,603,783		1,635,820		146,392,751		2,690,738	2,690,738	3,490,802	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						149,083,489	144,659,762	147,119,282	135,286,723	32,037	1,603,783		1,635,820		146,392,751		2,690,738	2,690,738	3,490,802	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						149,083,489	XXX	147,119,282	135,286,723	32,037	1,603,783		1,635,820		146,392,751		2,690,738	2,690,738	3,490,802	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate Swap	AFS Bond -- Medium Term Note	D 1-1	Interest	Credit Suisse First Boston International	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			34,978			341,524					30,052		100 / 100
Pay Fixed USD Receive																						
Floating USD Interest Rate Swap	AFS Bond -- 585055AJ5	D 1-1	Interest	Morgan Stanley & Co International Ltd	04/18/2006	04/15/2011		5,000,000	USDLIBBBA3M (1.5 USD)			(11,369)			(1,678)					5,103		100 / 96
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												23,609		XXX	339,846					35,155	XXX	XXX
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		2,251,914	5.81 USD (4.08 CHF)			(723)	(1,012,504)		(1,027,181)	(56,548)				18,625		100 / 100
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,753,190	5.81 USD (4.08 CHF)			(1,204)	(1,687,506)		(1,711,969)	(94,246)				31,041		100 / 100
Pay Fixed EUR Receive																						
Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Services	09/01/2006	12/19/2012		3,400,000	6.1 USD (4.7 EUR)			6,489	(432,580)		(310,720)	(209,522)				22,471		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												4,562	(3,132,589)	XXX	(3,049,870)	(360,317)				72,137	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												28,171	(3,132,589)	XXX	(2,710,024)	(360,317)				107,292	XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate Swap																						
Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		444,625	5.37 USD (USDLIBBBA3M)			4,640	18,704		18,704	(7,587)				2,076		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												4,640	18,704	XXX	18,704	(7,587)				2,076	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												4,640	18,704	XXX	18,704	(7,587)				2,076	XXX	XXX
Receive Fixed USD Credit Default Swap	370425SE1	N/A	Other	UBS AG	03/16/2005	09/20/2011		3,000,000	3.55 USD (Credit Event)			26,625			95,617					3,000,000	4	007
0989999. Subtotal - Swaps - Replication - Credit Default												26,625		XXX	95,617					3,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												26,625		XXX	95,617					3,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												28,249	18,704	XXX	358,549	(7,587)				37,231	XXX	XXX
1169999. Total Swaps - Credit Default												26,625		XXX	95,617					3,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												4,562	(3,132,589)	XXX	(3,049,870)	(360,317)				72,137	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
1209999. Total Swaps												59,436	(3,113,886)	XXX	(2,595,704)	(7,587)	(360,317)			3,109,368	XXX	XXX
1269999. Subtotal - Forwards																						
1399999. Subtotal - Hedging Effective												28,171	(3,132,589)	XXX	(2,710,024)		(360,317)			107,292	XXX	XXX
1409999. Subtotal - Hedging Other												4,640	18,704	XXX	18,704	(7,587)				2,076	XXX	XXX
1419999. Subtotal - Replication												26,625		XXX	95,617					3,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals												59,436	(3,113,886)	XXX	(2,595,704)	(7,587)	(360,317)			3,109,368	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

## SCHEDULE DB - PART D

[illegible]



SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date					
1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
000000-00-0 ..... Overnight Repo .....		1 .....	103,619,000 .....	103,619,000 .....	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			103,619,000	103,619,000	XXX
86361G-AB-2 ..... Structured Asset Sec Corp Ser 2006-BG2 C .....		12* .....	29,141	29,541	09/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			29,141	29,541	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			103,648,141	103,648,541	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			103,619,000	103,619,000	XXX
7899999. Total - Residential Mortgage-Backed Securities			29,141	29,541	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			103,648,141	103,648,541	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			103,648,141	103,648,541	XXX

General Interrogatory:

1. Total activity for the year to date      Fair Value \$ .....4,967,185      Book/Adjusted Carrying Value \$ .....4,967,095
2. Average balance for the year to date      Fair Value \$ .....103,870,776      Book/Adjusted Carrying Value \$ .....103,871,215
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ .....103,648,541      NAIC 2 \$ .....      NAIC 3 \$ .....      NAIC 4 \$ .....      NAIC 5 \$ .....      NAIC 6 \$ .....

## STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
NONE					
9999999 - Totals					XXX

General Interrogatory:

- |  |                     |                                       |
|--|---------------------|---------------------------------------|
| 1. Total activity for the year to date       | Fair Value \$ ..... | Book/Adjusted Carrying Value \$ ..... |
| 2. Average balance for the year to date      | Fair Value \$ ..... | Book/Adjusted Carrying Value \$ ..... |
| 3. Grand Total Schedule DL Part 1 and Part 2 | Fair Value \$ ..... | Book/Adjusted Carrying Value \$ ..... |

## SCHEDULE E - PART 1 - CASH

[illegible]

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E