



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. (Street and Number)	Columbus, OH 43215-2220 (City or Town, State and Zip Code)	
Main Administrative Office	One West Nationwide Blvd. (Street and Number)	Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822 (Area Code) (Telephone Number)	
Mail Address	One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box)	Columbus, OH 43215-2220 (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 (City or Town, State and Zip Code) 800-882-2822 (Area Code) (Telephone Number)	
Internet Web Site Address	www.nationwide.com		
Statutory Statement Contact	Arlene E. Swanson (Name)	614-249-1545 (Area Code) (Telephone Number)	
	stataacct@nationwide.com (E-mail Address)	877-669-5908 (FAX Number)	

OFFICERS

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

OTHER

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

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

a. Is this an original filing? _____
b. If no,
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Yes [] No []

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)		18,220,828	18,596,478
3. Liability for deposit-type contracts (including \$ Modco Reserve)			
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
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
DETAILS OF WRITE-INS			
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	2,862,109	6,983,713	16,292,595
8.3 Aggregate write-ins for miscellaneous income			
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	580,364	347,101	(2,935,958)
44. Change in asset valuation reserve			
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
Cash from Operations			
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 \$ tax on capital gains (losses)	9,351,097		(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)
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
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
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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:

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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)			

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

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 Statement 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	\$ (37,405,611)

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

1. Less than 12 Months	\$ 45,816,214
2. 12 Months or Longer	\$ 203,578,521

(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				Total
	Level 1	Level 2	Level 3		
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	<u>\$ 619,748</u>	<u>\$ 1,345,140,402</u>	<u>\$ 323,351</u>	<u>\$ 1,346,083,501</u>	
Liabilities at fair value					
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	

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	Activity during the period					Balance as of March 31, 2011	
		Net Investment Gain/Loss		Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3		
		In Earnings						
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	<u>\$ 325,279</u>	<u>\$ 15,328</u>	<u>\$ (44,271)</u>	<u>\$ 27,015</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 323,351</u>	
Liabilities at fair value								
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	

(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 [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
 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 [X]

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

1 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 [X] 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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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? Yes [] No []
 (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.

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 []

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 []

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 [] 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 []
 11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted 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	\$	\$
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	\$ 9,630,363	\$ 14,386,608

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] 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:

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
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	\$
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)	\$
1.5		\$ 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

NON-E

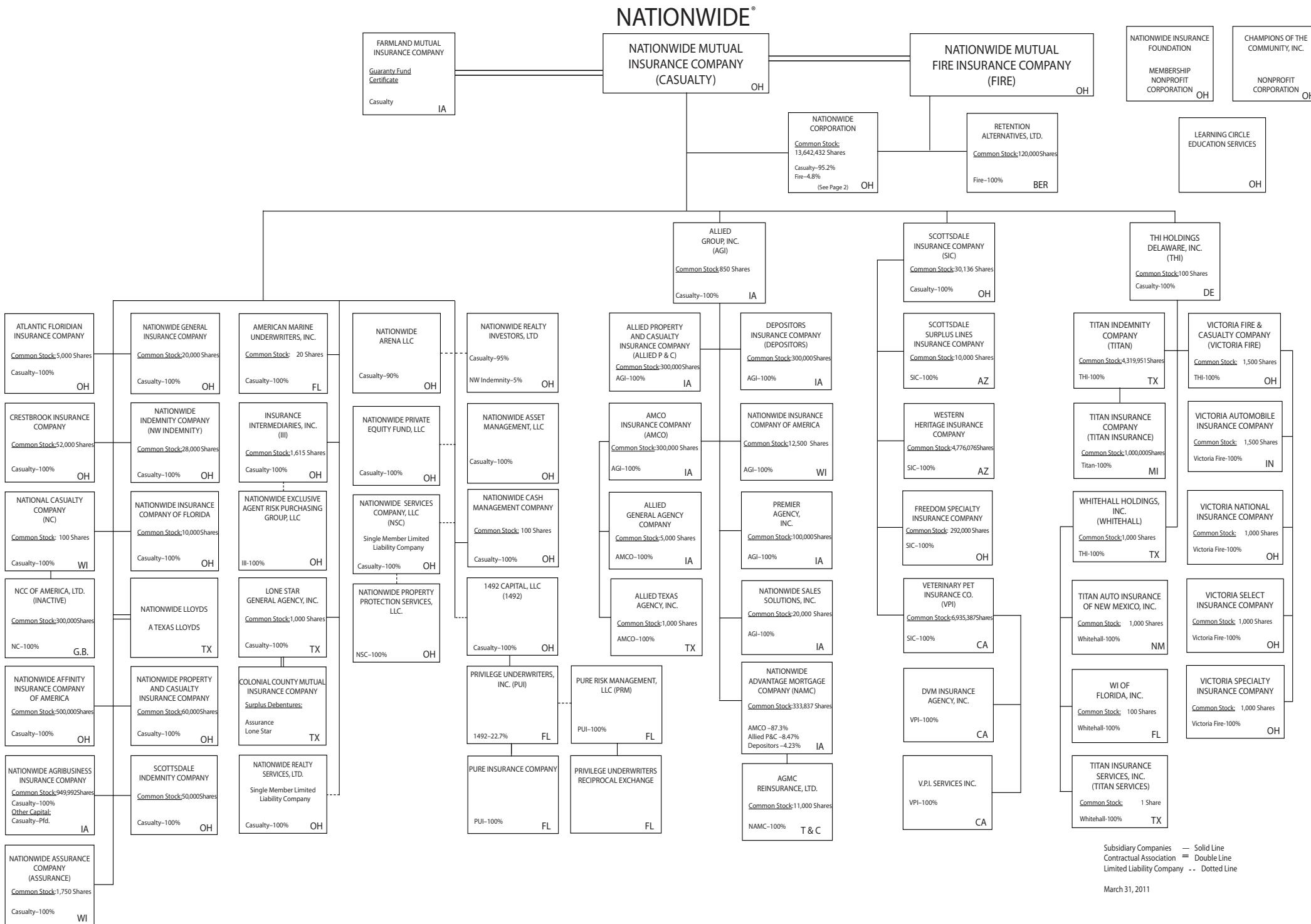
STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

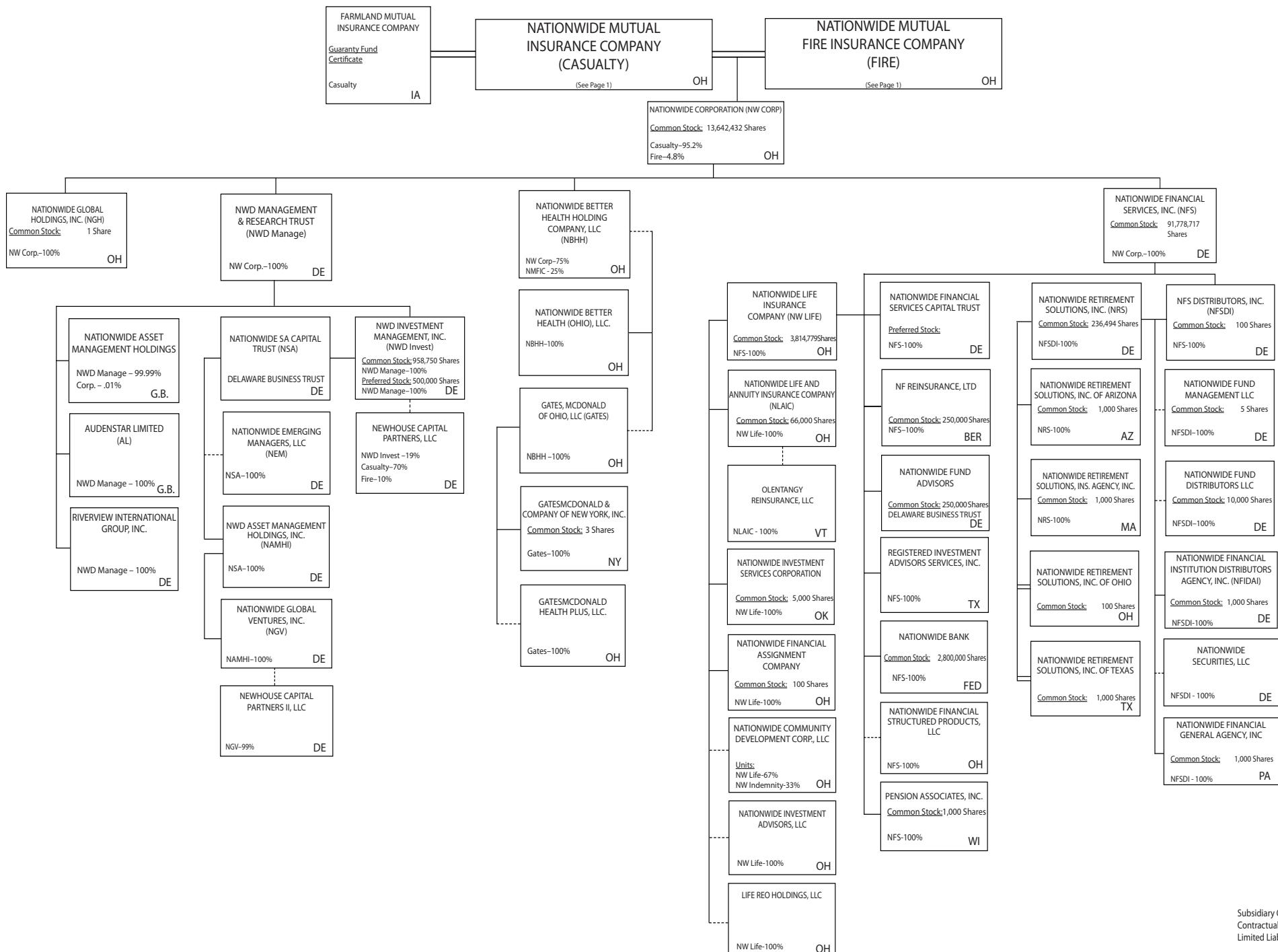
States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL	925,203			159,380	1,084,583	
2. Alaska	AK	41,543				41,543	
3. Arizona	AZ	2,367,848			345,009	2,712,857	
4. Arkansas	AR	567,492				567,492	
5. California	CA	12,311,684			587,254	12,898,938	
6. Colorado	CO	3,303,444			45,621	3,349,065	
7. Connecticut	CT	1,558,639			1,680	1,560,319	
8. Delaware	DE	896,967			15,094	912,061	
9. District of Columbia	DC	85,574			1,300	86,874	
10. Florida	FL	5,882,891		195	123,260	6,006,346	
11. Georgia	GA	1,997,337			76,812	2,074,149	
12. Hawaii	HI	830,744			1,250,091	2,080,835	
13. Idaho	ID	156,630				156,630	
14. Illinois	IL	4,850,531			1,552,256	6,402,787	
15. Indiana	IN	888,979			75,250	964,229	
16. Iowa	IA	544,912			158,211	703,123	
17. Kansas	KS	640,962			21,414	662,376	
18. Kentucky	KY	1,189,146			216,045	1,405,191	
19. Louisiana	LA	788,407			695,261	1,483,668	
20. Maine	ME	208,006				208,006	
21. Maryland	MD	2,871,785			432,836	3,304,621	
22. Massachusetts	MA	1,291,722			(2,325)	1,289,397	
23. Michigan	MI	4,103,238			245,352	4,348,590	
24. Minnesota	MN	1,192,849			516,212	1,709,061	
25. Mississippi	MS	766,791			10,200	776,991	
26. Missouri	MO	738,547			245,843	984,390	
27. Montana	MT	82,779			3,374	86,153	
28. Nebraska	NE	341,106			26,257	367,363	
29. Nevada	NV	453,226			4,000	457,226	
30. New Hampshire	NH	210,217				210,217	
31. New Jersey	NJ	4,342,252			50,855	4,393,107	
32. New Mexico	NM	100,140			1,875	102,015	
33. New York	NY	126,347			(210)	126,137	
34. North Carolina	NC	5,982,672			1,769,995	7,752,667	
35. North Dakota	ND	107,769			25,300	133,069	
36. Ohio	OH	8,496,613	49,979		892,674	9,439,266	
37. Oklahoma	OK	490,939			163,284	654,223	
38. Oregon	OR	994,967			807,389	1,802,356	
39. Pennsylvania	PA	7,546,276		83	1,512,352	9,058,711	
40. Rhode Island	RI	333,906			1,100	335,006	
41. South Carolina	SC	1,392,548			211,808	1,604,356	
42. South Dakota	SD	573,579				573,579	
43. Tennessee	TN	1,453,083			894,558	2,347,641	
44. Texas	TX	8,461,663	75,517		441,490	8,978,670	
45. Utah	UT	1,200,371			320,006	1,520,377	
46. Vermont	VT	146,556				146,556	
47. Virginia	VA	3,447,574		25	226,943	3,674,542	
48. Washington	WA	1,772,245			1,418,493	3,190,738	
49. West Virginia	WV	958,649			55,137	1,013,786	
50. Wisconsin	WI	767,166			593,773	1,360,939	
51. Wyoming	WY	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
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.

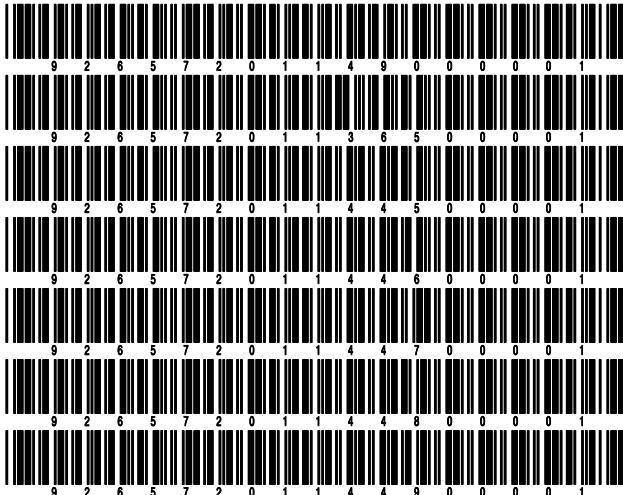
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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]



STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 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)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 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 Year to Date	2 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 Year to Date	2 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 \$

SI02

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 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

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

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open				Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
370425T#7	Fixed rate note tied to GM through a credit default swap	4	3,000,000	3,000,000	3,070,021	03/16/2005	09/20/2011	Credit Default Swap; Protection Sold			.95,617	02582J-DE-7	American Express Cr Acct M TrSer 2005-2 CI AFit % Due 10/16/2017 Mo-15	1	3,000,000	2,974,404
99999999 - Totals			3,000,000	3,070,021	XXX	XXX	XXX				.95,617	XXX	XXX	XXX	3,000,000	2,974,404

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

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 Year To Date	2 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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	State						
00-1101346	AUSTIN	TX		.10/10/2006	2.260		10,095	7,425,130
00-1101727	WEST BABYLON	NY		.02/15/2011	6.150	945,000		1,449,000
00-1000432	GREENSBORO	NC		.03/31/2011	5.500	9,010,013		13,240,000
00-1100950	COLUMBUS	OH		.03/31/2011	4.750	4,804,854		13,720,000
00-1100979	LAS VEGAS	NV		.01/31/2011	5.000	5,838,799		8,510,000
0599999. Mortgages in good standing - Commercial mortgages-all other						20,598,666		10,095
0899999. Total Mortgages in good standing						20,598,666		10,095
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						20,598,666	10,095	44,344,130

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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 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9+10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal	
	2 City	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)						
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		.3,946,412		.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			
0199999. 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						1,040,379		.1,040,379			
00-1000563	DALLAS	TX		.02/10/2002	.03/10/2011	1,548,125						1,548,125		.1,548,125			
00-1000578	TINTON FALLS	NJ		.12/27/2001	.01/04/2011	2,611,916						2,611,916		.2,611,916			
00-1000598	DENVER	CO		.11/29/2001	.02/01/2011	2,050,034						2,050,034		.2,050,034			
00-1000617	LEWIS CENTER	OH		.12/27/2001	.03/04/2011	3,272,428						3,272,428		.3,272,428			
00-1000620	STUART	FL		.07/06/2001	.01/05/2011	3,258,788						3,258,788		.3,258,788			
00-1000631	LOUISVILLE	KY		.06/25/2001	.03/18/2011	1,538,252						1,538,252		.1,538,252			
00-1000634	SALT LAKE CITY	UT		.08/03/2001	.03/01/2011	1,656,676						1,656,676		.1,656,676			
00-1000651	HUDSON	FL		.12/13/2001	.02/28/2011	1,432,533						1,432,533		.1,432,533			

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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 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	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					
00-1000654	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	PAWTUCKET/E PROV	RI		04/01/2004		4,980,027		(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		

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	2 City	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					
00-1100347	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	TRVERSE 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	CHEEKTONWAGA	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		

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	2 City	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	CHEEKTONWAGA	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	MARIETTA	GA		.03/01/2002		96,190								19,950	19,950		
00-9000128	MOUNTAIN VIEW	CA		.04/01/2002		184,861								1,424	1,424		
03-030790	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		
00-600007	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							4,534,560	4,534,560		
0599999 - Totals							425,340,657							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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
31396F-G3-1	FHLBC REMIC Ser 3068 Cl Z 5.500% 11/15		.03/01/2011	Interest Capitalization	255,602	255,602	255,602		1
3199999. Bonds - U.S. Special Revenues									
008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.496%		.03/31/2011	Tax Free Exchange	1,138,776	1,138,776			3FE
01741R-AC-6	Allienergy 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 WldwdInc Co Gtd Nt		.03/15/2011	Tax Free Exchange	9,998,236	10,000,000	120,000	2FE	
03523T-BG-2	Anheuser-Busch InBev WldwdInc 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	
22842G-AC-3	Cablevision (CSC Holdings) Incremental T		.03/24/2011	Tax Free Exchange	2,472	2,472			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-E9-5	Hawaiian Elec Inds Inc Sr Nt 4.410% 03		.03/24/2011	Bank of America BISD 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			2Z
581557-AM-7	McKesson Corp Deb 7.650% 03/01/27		.02/24/2011	Merrill Lynch	12,112,100	10,000,000			1FE
58155Q-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
61747W-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-AQ-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-AF-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		.03/31/2011	Interest Capitalization	.46,568	.46,568			5
008916-AH-1	Agrim 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 Fit Rate Mez	R.	.03/23/2011	Interest Capitalization	.13,631	.13,631			6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Fit 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	.133,594	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	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX
9799997. Total - Common Stocks - Part 3						XXX	XXX	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						XXX	XXX	XXX	XXX
9999999. Total - Preferred and Common Stocks						223,940,324	XXX	2,373,461	XXX
9999999. Totals									

(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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.36209M-YH-1	GNMA I 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	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			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	20,671	20,887			246		246		21,133					241	08/15/2014	1.....
.71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI		01/15/2011			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.....
.31337G-14-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2011	Paydown		36,448	36,448	36,448	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-5S-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 CI 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 1989-670 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-II4-2	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											

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.31398V-ZX-7	FHLMC REMIC Ser 3660 Cl H 4.50% 10/15		03/01/2011	Paydown		758,273	758,273	800,925	789,015	(30,742)		(30,742)	(30,742)		758,273					4,967	11/01/2015	1	
.31402E-HA-9	FNMA Pool #726625 3.50% 07/25/18		03/01/2011	Paydown		5,176	5,176	4,902	4,980		196	196	196	196		5,176					30	07/25/2018	1
.314020-NH-7	FNMA Pool #734892 3.50% 08/25/18		03/01/2011	Paydown		55,394	55,394	50,928	52,578		2,817	2,817	2,817	2,817		55,394					332	08/25/2018	1
.31403B-3K-7	FNMA Pool #744302 3.50% 09/25/18		03/01/2011	Paydown		167,785	167,785	157,928	161,446		6,339	6,339	6,339	6,339		167,785					728	09/25/2018	1
.31405E-6P-5	FNMA Pool #787578 6.00% 07/25/35		03/01/2011	Paydown		116,411	116,411	119,049	118,913		(2,502)	(2,502)	(2,502)	(2,502)		116,411					1,278	07/25/2035	1
.677555-IV-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-IIY-6	Ohio St Econ Development Rev Enterprise		03/01/2011	Call 100,000		20,000	20,000	20,000	20,000						20,000					243	06/01/2014	1FE	
.677555-XC-3	Ohio St Econ Development Rev Taxable Ohi		03/01/2011	Redemption 100,000		120,000	120,000	120,000	120,000						120,000					1,446	09/01/2012	1FE	
.677555-XD-1	Ohio St Econ Development Rev Taxable Ohi		01/12/2011	Redemption 100,000		(66,642)	(66,642)	(66,642)	(66,642)						(66,642)					12,01/2021	12/01/2021	1FE	
.911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G 6		03/01/2011	Paydown		17,067	17,547	17,396	(329)		(329)	(329)	(329)	(329)	17,067					176	05/01/2028	1	
3199999. Bonds - U.S. Special Revenues						4,431,423	4,431,423	4,376,803	4,392,651		38,773	38,773	38,773	38,773		4,431,423					33,252	XXX	XXX
.000759-GN-8	American Business Fin Svcs Inc Ser 2002-		02/01/2011	Paydown		61,078	61,078	60,940	60,940		138	138	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	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	29,436	7,764		53	7,817	7,817	7,817		37,253					183	09/15/2033	5Z*
.000780-HX-7	ABN AMRO Mtg Corp Ser 2008-3 Cl A4 5.2		03/01/2011	Paydown		188,537	188,537	181,938	184,611		3,926	3,926	3,926	3,926		188,537					1,327	06/25/2033	1Z*
.00253C-HH-3	Aames Mtg Tr Ser 2001-4 Cl A4 6.030% 0		03/01/2011	Paydown		25,119	25,119	25,080	25,080		39	39	39	39		25,119					250	04/25/2031	1Z*
.008190-A*-1	NRG Energy Extended TL B2 N1 1 3.55%		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 3.55%		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	
.01877K-AB-9	Alliance Pipeline LP Sr Nt 6.99% 12/3		01/01/2011	Redemption 100,000		1,286	1,286	1,281	1,283		3	3	3	3		1,286					12,01/2019	12/31/2019	2FE
.02149H-AW-0	Countrywide Alternative Lln Tr Ser 2007-2		03/01/2011	Paydown		1,210	1,210	1,073	1,073		137	137	137	137		1,210					12	03/25/2037	4Z*
.023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		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 Cl A3		03/01/2011	Paydown		39,172	39,172	39,111	39,111		61	61	61	61		39,172					(1,554)	06/01/2022	1Z*
.02639M-AD-8	American General Mtg Ser 2003-1 Cl M1		03/01/2011	Paydown		75,020	75,020	73,486	73,878		1,142	1,142	1,142	1,142		75,020					(3,150)	12/01/2018	1Z*
.02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		03/01/2011	Paydown		66,488	66,488	66,803	65,985		504	504	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	631	631		3,000,000					106,875	03/15/2011	1FE
.03523T-AA-6	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt		03/15/2011	Tax Free Exchange		9,998,236	10,000,000	9,997,000	9,998,123		113	113	113	113		9,998,236					480,000	01/15/2014	2FE
.03523T-AD-0	Anheuser-Busch InBev Wldwdlnc Nt 5.375		03/15/2011	Redemption 100,000		9,913,955	10,000,000	9,878,500	9,909,708		4,246	4,246	4,246	4,246		9,913,955					179,167	11/15/2014	2FE
.037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt 7,760		02/28/2011			73,200	73,200	74,831	73,781		(581)	(581)	(581)	(581)		73,200					2,840	02/28/2016	2
.040104-BW-0	Argent Securities Inc Ser 2003-IIID Cl AF6		03/01/2011	Paydown		320,328	320,328	320,186	319,969		359	359	359	359		320,328					2,878	10/25/2033	1Z*
.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	Redemption 100,000		19,219	19,219	19,970	19,681		(462)	(462)	(462)	(462)		19,219					240	09/01/2024	1Z*
.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)	(681)	(681)		231,564					2,126	04/01/2014	1Z*
.05948K-XQ-7	Banc of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		27,146	27,146	26,719	26,719		426	426	426	426		27,146					259	03/25/2035	3Z*
.05948K-XS-3	Banc of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		23,023	23,023	23,296	22,396		627	627	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)	(901)	(901)		200,797					1,891	10/01/2014	1Z*
.05949A-ND-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)	(260)	(260)		1,968,113					(1,281)	07/01/2034	2Z*
.05949A-ND-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Redemption 100,000		21,147	21,147	21,742	21,613		(466)	(466)	(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)	(932)	(932)		4,000,000					148,000	01/15/2011	1FE
.07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		03/01/2																				

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
.126694-E9-5	CiHL Inc Ser 2006-044 CI A1 1.30% 04/		.01/04/2011	Paydown		.164,871	.164,871	.131,802	.131,802		.33,069		.33,069		.164,871					.177	04/25/2046	5Z*	
.126969-3P-9	GWALT Loan Tr Ser 2003-9J CI A16 5.50%		.03/01/2011	Paydown		.100,817	.100,817	.97,986	.99,038		.1,780		.1,780		.100,817					.710	10/25/2033	1Z*	
.141554-AA-8	Cardinals Ballpark LLC Sr Nt 5.72% 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	
.15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		.03/01/2011			.503,362	.503,362	.597,027	.532,629		.(29,267)		.(29,267)		.503,362					.24,853	09/01/2013	2FE	
.151288-AH-4	Comex Espana Fin LLC Sr Nt Ser A 8.910		.03/18/2011	Call 100,000		.580,477	.580,477	.509,008	.527,309		.53,168		.53,168		.580,477					.52,094	02/14/2014	4	
.151310-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*	
.16119#-AA-8	Charter Communications TL C Nt 2 3.557		.03/31/2011			.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 9.50% 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	09/25/2033	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-NIC-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-A8-8	COMM Ser 2001-J1A CI E 6.60% 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-5	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 100,000																.3,069	01/29/2016	2FE	
.22942G-AC-3	Cablevision (CSC Holdings) Incremental T		.03/31/2011			.2,472	.2,472	.2,472	.2,472						.2,472								
.24736C-AG-9	Delta Airlines X0 Equip TL Nt 1 3.807%		.03/29/2011			.79,918	.79,918	.79,918	.79,918						.79,918					.760	04/30/2012	3FE	
.248019-AC-5	Deluxe Corp Nt 5.00% 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	.272,000	12/15/2012	4FE
.251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2X5 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*	
.25654#-AA-0	Dodger Tickets LLC 1st Mtg Nt 5.660% 0		.03/31/2011			.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)		.9,467,100					.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	
.30161M-AE-3	Exelon Generation Co LLC Sr Nt 6.200%		.01/25/2011	Deutsche Bank Securities		.6,734,460	.6,000,000	.6,638,640	.6,572,431		.(5,388)		.(5,388)		.6,567,043					.167,417	.120,900	10/01/2017	2FE
				Redemption 100,000																.6,407	01/05/2018	1FE	
.30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		.01/05/2011			.158,577	.158,577	.200,360	.176,574		.(17,997)		.(17,997)		.158,577								
				Redemption 100,000																			
.31331F-AW-1	Fedex Corp PTC Ser 1997-1C 7.650% 01/1		.01/15/2011			.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					.644	06/01/2011	1Z*	
.36226M-AE-3	GRMIT 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-30-7	GS Mortgage Securities Corp Ser 2004-3 C																						

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Current Year's Amortization/Accretion	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 Designation or Market Indicator (a)	
.466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 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 Cl 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*	
.49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		03/30/2011						.146,824	.146,824	.146,824	.146,824								.1,766	12/30/2013	2FE
.52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		03/28/2011	Paydown		.37,335	.37,335	.37,323	.35,051	.24,273	.11		.24,284							.38	09/26/2045	1Z*
.52602F-AD-1	Lender Processing Services Term Ln B Nt		03/31/2011						.5,000	.5,000	.4,950	.4,970	.30		.30					.35	07/02/2014	2FE
.54323M-AM-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)					.8,428	02/28/2013	4FE
.546008-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								22,257	12/17/2013	2
.55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33		03/01/2011	Paydown		.296,285	.296,285	.279,619	.266,841	9,444			9,444		.296,285				2,266	09/25/2033	1Z*	
.55265K-03-6	Master Asset Sec Tr Ser 2003-9 Cl 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	.86,362	.85,991	.(1,141)						.84,850				.917	01/01/2035	2Z*	
.576434-N2-6	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		.10,590	.10,412	.10,438	.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-ID-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*	
.576434-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-#4-4	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 Cl M1 5.598% 07/15/		03/15/2011	Paydown		.12,035	.12,035	.12,035	.12,035						.12,035				.110	07/15/2038	1FE	
.598326-A*-7	Midwest Ind Trans Sys Opr Inc Nt 4.		02/28/2011			.285,714	.285,714	.285,714	.285,714						.285,714				.6,600	02/28/2013	1	
.598326-A8-0	Midwest Ind Trans Sys Opr Inc 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-69-5	Morgan Stanley Dean Witter 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*	
.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				.64,053	04/15/2049	4Z*	
.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	
.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	
.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 Cl		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 Cl A6		03/01/2011	Paydown		.106,552	.106,552	.106,444	.106,444	.109			.109		.106,552				.1,026	03/25/2034	1Z*	
.65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl 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 Cl A6		03/01/2011	Paydown		.65,915	.65,915	.65,913	.65,822	.93			.93		.65,915				.478	10/25/2034	1Z*	
.696390-AA-0	Palisade Holdings L L C Sub Nt 6.838%		02/15/2011	Direct		.12,042	.12,042	.12,042	.12,042										.12,042	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*	
.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-B8-4	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-4	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 2007-042		03/25/2011	Paydown		.93,416	.156,122	.132,547	.132,547						.132,547				.74	02/25/2037	4Z*	
.750754-AB-9	Railcar Leasing LLC Ser 1 Cl 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	
.755920-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	
.759350-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-SD-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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.76110W-NC-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	08/01/2012	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	
.79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		03/31/2011			.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	02/25/2033	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		.6,168,921	.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
.84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A 6		01/02/2011	Redemption	100,000	.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*
.863594-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*
.863598-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*
.863598-IP-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*
.863598-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*
.863598-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	Redemption	100,000	.40,768	.40,768	.40,888	.40,748		.21		.21		.40,768					.367	11/01/2034	1Z*
.88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		03/30/2011			.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	100,000		.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	100,000		.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	100,000		.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			.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	100,000		.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	Redemption	100,000	.655,580	.655,580	.651,483	.653,105		.2,474		.2,474		.655,580					.4,659	01/25/2034	1Z*
.952355-B0-3	West Corp Term Ln B-5 Nt 1 4.553% 07/1		03/31/2011			.1,011	.1,011	.1,011	.1,011						.1,011					.11	07/15/2016	3FE
.952355-B0-3	West Corp Term Ln B-5 Nt 2 4.553% 07/1		03/31/2011	Redemption	100,000		.1,618	.1,618	.1,618	.1,618					.1,618					.6	07/15/2016	3FE
.952355-B0-3	West Corp Term Ln B-5 Nt 3 4.557% 07/1		03/31/2011			.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	100,000		.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			.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	100,000		.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			.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 Ppty 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	01/01/2013	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																					

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value													
..58515U-AH-2	MEG Energy Corp Term Ln D Nt 2 6.000%	A.....	03/18/2011	Redemption 100,000			.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 100,000 .....			.21,220	.21,220	.18,729	.39,354										3,806	05/31/2015	4.....					
..74042J-AA-1	Preferred Term Sec Ltd XXI Fit Rate Nt S	R.....	03/22/2011	Redemption 100,000			.24,368	.24,368	.24,368	.24,368										.40	03/22/2038	5FE.....					
..87203R-AC-6	Systems 2001 Asset Tr PTC Ser 2001 CI B	R.....	03/15/2011	Paydown .....			.241,715	.241,715	.251,175	.242,594										.4,261	12/15/2011	3FE.....					
..922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A CI	F.....	02/10/2011	Paydown .....			.50,148	.50,148	.24,828	.24,828										.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
..01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		03/01/2011	Redemption 100,000			.84,046	.84,046	.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 100,000			.27,535	.27,535	.28,373	.27,661										.27,535					.345	05/10/2012	1.....
..03334#-AA-7	Anchorage Permit Ctr Bldg Ls Tr Cr Tenant		03/15/2011	Redemption 100,000			.17,617	.17,617	.17,617	.17,617										.17,617					.186	02/15/2025	1.....
..05164#-AA-5	Aurora Health Care (Badger RE) Cr Tenant		03/15/2011	Redemption 100,000			.20,712	.20,712	.20,100	.20,307										.20,712					.242	12/15/2022	2.....
..064057-L*-1	Bank NY Co Inc Cr Tenant Lease 6.210%		01/01/2011	Redemption 100,000			.1,241,148	.1,241,148	.1,241,148	.1,241,148															.38,538	01/01/2011	1FE.....
..12644#-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		03/15/2011	Redemption 100,000			.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 100,000			.33,094	.33,094	.33,094	.33,094										.33,094					.433	10/10/2031	2.....
..12946#-AA-6	Calegari /Gregoire A/ Cr Tenant Lease		03/15/2011	Redemption 100,000			.35,113	.35,113	.36,305	.35,442										.35,113					.447	11/15/2013	1.....
..13187*-AE-8	Camas Funding Corp Collateral Nt 6.090		03/05/2011	Redemption 100,000			.35,426	.35,426	.35,426	.35,426										.35,426					.539	09/05/2011	3.....
..15189#-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		03/15/2011	Redemption 100,000			.39,760	.39,760	.39,760	.39,760										.39,760					.525	09/15/2022	2.....
..29272#-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant		02/14/2011	Redemption 100,000			.145,833	.145,833	.145,833	.145,833										.145,833					.4,288	02/14/2014	1.....
..50026#-AA-3	Kohl's Corp Cr Tenant Lease (Shelby MI)		03/15/2011	Redemption 100,000			.9,821	.9,821	.10,376	.10,185										.9,821					.125	12/15/2022	3.....
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		03/10/2011	Redemption 100,000			.22,903	.22,903	.24,837	.23,994										.22,903					.234	04/10/2017	1.....
..52467#-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		03/15/2011	Redemption 100,000			.28,371	.28,371	.31,205	.29,929										.28,371					.389	11/15/2018	4.....
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2011	Redemption 100,000			.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 100,000			.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 100,000			.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 100,000			.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 100,000			.15,854	.15,854	.16,578	.16,372										.15,854					.189	11/01/2026	1.....
..85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002		01/15/2011	Redemption 100,000			.73,698	.73,698	.73,698	.73,698										.73,698					.2,546	01/15/2019	1.....
..91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		03/15/2011	Redemption 100,000			.84,652	.84,652	.84,373	.84,490										.84,652					.665	11/15/2018	1.....
..91740#-AA-8	United States of America BIA-2 Alberquer		03/15/2011	Redemption 100,000			.6,551	.6,551	.6,551	.6,551										.6,551					.63	10/15/2025	1.....
..91741#-AA-9	US Govt Ft Collins Tr CTL APHIS Lease		03/15/2011	Redemption 100,000			.38,982	.38,982	.38,982	.38,982										.38,982					.351	12/15/2026	1.....
..94978#-AU-1	Wells Fargo Bank Northwest NA MiRA Lease		03/15/2011	Redemption 100,000			.6,149	.6,149	.6,438	.6,381										.6,149					.76	05/15/2032	1.....
..94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		03/01/2011	Redemption 100,000			.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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.96928#-AC-7	William Blair CTL PTC Ser 2004-1 7,660		03/25/2011	Redemption 100,000			29,869	29,869	34,246	32,647		(2,779)	(2,779)	(2,779)		29,869				382	01/25/2023	4
.988816-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser		01/25/2011	Redemption 100,000			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	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	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	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 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B/A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)			
0079999. Subtotal - Purchased Options - Hedging Effective																								XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other																								XXX	XXX
0219999. Subtotal - Purchased Options - Replications																								XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation																								XXX	XXX
0359999. Subtotal - Purchased Options - Other																								XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants																								XXX	XXX
0379999. Total Purchased Options - Put Options																								XXX	XXX
0389999. Total Purchased Options - Caps																								XXX	XXX
0399999. Total Purchased Options - Floors																								XXX	XXX
0409999. Total Purchased Options - Collars																								XXX	XXX
0419999. Total Purchased Options - Other																								XXX	XXX
0429999. Total Purchased Options																								XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective																								XXX	XXX
0569999. Subtotal - Written Options - Hedging Other																								XXX	XXX
0639999. Subtotal - Written Options - Replications																								XXX	XXX
0709999. Subtotal - Written Options - Income Generation																								XXX	XXX
0779999. Subtotal - Written Options - Other																								XXX	XXX
0789999. Total Written Options - Call Options and Warrants																								XXX	XXX
0799999. Total Written Options - Put Options																								XXX	XXX
0809999. Total Written Options - Caps																								XXX	XXX
0819999. Total Written Options - Floors																								XXX	XXX
0829999. Total Written Options - Collars																								XXX	XXX
0839999. Total Written Options - Other																								XXX	XXX
0849999. Total Written Options																								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 (USDLIBBAA1M)															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	5.81 USD (1.5 USD)															5,103	100 / 96
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate																								35,155	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 CHF	5.81 USD (4.08 CHF)															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 CHF	5.81 USD (4.08 CHF)															31,041	100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 01297#AD0	D 1-1	Currency	Merrill Lynch Capital Services	09/01/2006	12/19/2012		3,400,000 EUR	6.1 USD (4.7)															22,471	100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange																								72,137	XXX
0909999. Subtotal - Swaps - Hedging Effective																								107,292	XXX
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		444,625	5.37 USD (USDLIBBAA3M)																2,076	001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate																								2,076	XXX
0969999. Subtotal - Swaps - Hedging Other																								2,076	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)															3,000,000	4
0989999. Subtotal - Swaps - Replication - Credit Default																								3,000,000	XXX
1029999. Subtotal - Swaps - Replication																								3,000,000	XXX
1089999. Subtotal - Swaps - Income Generation																								XXX	XXX
1149999. Subtotal - Swaps - Other																								XXX	XXX
1159999. Total Swaps - Interest Rate																								37,231	XXX
1169999. Total Swaps - Credit Default																								3,000,000	XXX
1179999. Total Swaps - Foreign Exchange																								72,137	XXX
1189999. Total Swaps - Total Return																								XXX	XXX
1199999. Total Swaps - Other																								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 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 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															XXX							XXX	XXX	
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
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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

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral			
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
Bank of America Corp	Y.	Y.										
Barclays Bank PLC	Y.	Y.										
Credit Suisse Intl	Y.	Y.	355,000									
Deutsche Bank AG	Y.	Y.			(2,700,010)							
Goldman Sachs Group	Y.	Y.		18,704			18,704					
Merrill Lynch Capital Svcs	Y.	Y.				(432,580)						
Morgan Stanley & Co Intl Ltd	Y.	Y.						(1,678)				
Royal Bank of Scotland PLC	Y.	Y.							95,617			
UBS AG	Y.	Y.								95,617		
0299999. Total NAIC 1 Designation				355,000	18,704	(3,132,589)	18,704	455,845	(3,051,548)	114,321	3,109,368	3,007,179
0899999 - Totals				355,000	18,704	(3,132,589)	18,704	455,845	(3,051,548)	114,321	3,109,368	3,007,179

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-BC2 C	17*.....		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

gggggggg - Totals
General Interroga

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 \$

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Bank of New York Mellon	New York, NY				(1,469,041)	582,584	402,121	XXX	
JPMorgan Chase	New York, NY				17,779,043	(3,483,355)	4,450,349	XXX	
US Bank	Minneapolis, MN				89,666	1,794,437	465,878	XXX	
0199998. Deposits in ...	1	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		(56,250)	56,904	53,021	XXX
0199999. Totals - Open Depositories			XXX	XXX		16,343,418	(1,049,430)	5,371,369	XXX
0299998. Deposits in ...		depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX					XXX
0299999. Totals - Suspended Depositories			XXX	XXX					XXX
0399999. Total Cash on Deposit			XXX	XXX		16,343,418	(1,049,430)	5,371,369	XXX
0499999. Cash in Company's Office			XXX	XXX	XXX				XXX
0599999. Total - Cash			XXX	XXX		16,343,418	(1,049,430)	5,371,369	XXX

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